



ANNUAL STATEMENT

For the Year Ended December 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

Dealers Assurance Company

NAIC Group Code	0000	0000	NAIC Company Code	16705	Employer's ID Number	34-6513705
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio	State of Domicile or Port of Entry				Ohio
Country of Domicile	US					
Incorporated/Organized	August 2, 1935	Commenced Business				August 2, 1935
Statutory Home Office	240 North Fifth St, Suite 350	Columbus, OH, US 43215				
	(Street and Number)	(City or Town, State, Country and Zip Code)				
Main Administrative Office	15920 Addison Rd	(Street and Number)				
	Addison, TX, US 75001	800-282-8913 ext 11773				
	(City or Town, State, Country and Zip Code)	(Area Code) (Telephone Number)				
Mail Address	240 North Fifth St, Suite 350	Columbus, OH, US 43215				
	(Street and Number or P.O. Box)	(City or Town, State, Country and Zip Code)				
Primary Location of Books and Records	240 North Fifth St, Suite 350	Columbus, OH, US 43215				800-282-8913 ext 11773
	(Street and Number)	(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)				
Internet Web Site Address	www.dealersassurance.com					
Statutory Statement Contact	Linda M Toy	800-282-8913 ext 11773				
	(Name)	(Area Code) (Telephone Number) (Extension)				
	ltoy@dealersassurance.com	614-459-2665				
	(E-Mail Address)	(Fax Number)				

OFFICERS

	Name	Title
1.	Kristen Anne Gruber	President
2.	David Steven Levine	Secretary
3.	Linda Marie Toy #	Treasurer
4.	David Paul May	Assistant Secretary

VICE-PRESIDENTS

Name	Title	Name	Title
Edmond Melgar Eckert	Senior Vice President	David Steven Levine	Vice President
Linda Marie Toy	Vice President		

DIRECTORS OR TRUSTEES

James Bradford Smith	Kristen Anne Gruber	Edmond Melgar Eckert	Robert Reynard Bowsher
Kelly Aubrey Westlake	Michael Thomas Rogers		

State of Ohio
County of Franklin ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

(Signature)	(Signature)	(Signature)
Kristen Anne Gruber	David Steven Levine	Linda Marie Toy
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
22nd day of February, 2016, by

KEITH H BURKHOLDER
Notary Public
In and for the State of Ohio
My Commission Expires
August 17, 2020

a. Is this an original filing? [X] Yes [] No
If not:
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,298,947	6.75	6,298,947		6,298,947	6.75
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	9,828,253	10.54	9,828,253		9,828,253	10.54
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC	2,594,435	2.78	2,594,435		2,594,435	2.78
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	668,079	0.72	668,079		668,079	0.72
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	40,415,104	43.34	40,415,104		40,415,104	43.34
2.2 Unaffiliated non-U.S. securities (including Canada)	8,103,679	8.69	8,103,679		8,103,679	8.69
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	410,923	0.44	410,923		410,923	0.44
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	3,139,347	3.37	3,139,347		3,139,347	3.37
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	9,555,514	10.25	9,555,514		9,555,514	10.25
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	12,750	0.01	12,750		12,750	0.01
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties	280,454	0.30	280,454		280,454	0.30
4.4 Multifamily residential properties						
4.5 Commercial loans	538,461	0.58	538,461		538,461	0.58
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	11,406,640	12.23	11,406,640		11,406,640	12.23
11. Other invested assets						
12. Total invested assets	93,252,586	100.00	93,252,586		93,252,586	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		848,978
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		30,063
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		818,915
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		818,915
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		818,915

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		74,718,000
2.	Cost of bonds and stocks acquired, Part 3, Column 7		47,723,297
3.	Accrual of discount		11,690
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(360)	
	4.2 Part 2, Section 1, Column 15	(10,889)	
	4.3 Part 2, Section 2, Column 13	378,406	
	4.4 Part 4,Column 11	(971,496)	(604,339)
5.	Total gain (loss) on disposals, Part 4, Column 19		596,700
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		40,894,637
7.	Deduct amortization of premium		523,679
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		81,027,032
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		81,027,032

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1	2	3	4
		Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	6,298,947	6,283,976	6,327,991	6,220,000
	2. Canada				
	3. Other Countries				
	4. Totals	6,298,947	6,283,976	6,327,991	6,220,000
U.S. States, Territories and Possessions (Direct and guranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	12,422,688	12,418,473	12,507,368	12,194,597
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	41,083,184	41,156,246	42,043,922	40,070,866
	9. Canada	1,208,079	1,207,226	1,227,063	1,200,000
	10. Other Countries	6,895,600	6,876,231	6,957,460	6,735,000
	11. Totals	49,186,863	49,239,703	50,228,445	48,005,866
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	67,908,498	67,942,152	69,063,804	66,420,463
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	2,419,847	2,421,667	2,428,994	
	15. Canada				
	16. Other Countries	719,499	723,404	721,241	
	17. Totals	3,139,346	3,145,071	3,150,235	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	3,139,346	3,145,071	3,150,235	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	9,386,476	9,386,476	8,770,427	
	21. Canada				
	22. Other Countries	592,711	592,711	618,974	
	23. Totals	9,979,187	9,979,187	9,389,401	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	9,979,187	9,979,187	9,389,401	
	26. Total Stocks	13,118,533	13,124,258	12,539,636	
	27. Total Bonds and Stocks	81,027,031	81,066,410	81,603,440	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	NAIC Designation	1	2	3	4	5	6	7	8	9	10	11
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
505	1. U.S. Governments											
	1.1 NAIC 1	9,120,562	3,787,115	1,258,007			14,165,684	18.650	6,586,626	9.484	14,165,684	
	1.2 NAIC 2											
	1.3 NAIC 3											
	1.4 NAIC 4											
	1.5 NAIC 5											
	1.6 NAIC 6											
	1.7 Totals	9,120,562	3,787,115	1,258,007			14,165,684	18.650	6,586,626	9.484	14,165,684	
	2. All Other Governments											
	2.1 NAIC 1											
	2.2 NAIC 2											
	2.3 NAIC 3											
	2.4 NAIC 4											
	2.5 NAIC 5											
	2.6 NAIC 6											
	2.7 Totals											
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1											
	3.2 NAIC 2											
	3.3 NAIC 3											
	3.4 NAIC 4											
	3.5 NAIC 5											
	3.6 NAIC 6											
	3.7 Totals											
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1											
	4.2 NAIC 2											
	4.3 NAIC 3											
	4.4 NAIC 4											
	4.5 NAIC 5											
	4.6 NAIC 6											
	4.7 Totals											
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1	6,471,585	5,894,856	56,248			12,422,688	16.356	18,530,409	26.680	12,422,688	
	5.2 NAIC 2											
	5.3 NAIC 3											
	5.4 NAIC 4											
	5.5 NAIC 5											
	5.6 NAIC 6											
	5.7 Totals	6,471,585	5,894,856	56,248			12,422,688	16.356	18,530,409	26.680	12,422,688	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1	2	3	4	5	6	7	8	9	10	11
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)											
6.1 NAIC 1	16,070,302	24,100,263	3,974,367			44,144,932	58.121	39,641,134	57.076	42,142,872	2,002,061
6.2 NAIC 2	655,173	2,377,966	1,986,800			5,019,939	6.609	4,695,085	6.760	5,019,939	
6.3 NAIC 3					200,378	200,378	0.264			200,378	
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	16,725,475	26,478,230	5,961,167		200,378	49,365,249	64.994	44,336,219	63.836	47,363,189	2,002,061
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

100	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	9. Total Bonds Current Year											
	9.1 NAIC 1	(d) 31,662,448	33,782,234	5,288,622			70,733,305	93.127	X X X	X X X	68,731,244	2,002,061
	9.2 NAIC 2	(d) 655,173	2,377,966	1,986,800			5,019,939	6.609	X X X	X X X	5,019,939	
	9.3 NAIC 3	(d)				200,378	200,378	0.264	X X X	X X X	200,378	
	9.4 NAIC 4	(d)							X X X	X X X		
	9.5 NAIC 5	(d)					(c)		X X X	X X X		
	9.6 NAIC 6	(d)					(c)		X X X	X X X		
	9.7 Totals	32,317,621	36,160,200	7,275,423		200,378	(b) 75,953,622	100.000	X X X	X X X	73,951,562	2,002,061
	9.8 Line 9.7 as a % of Col. 6	42.549	47.608	9.579		0.264	100.000	X X X	X X X	X X X	97.364	2.636
10. Total Bonds Prior Year												
10.1 NAIC 1	20,875,157	41,092,451	2,489,220	279,764	21,576	X X X	X X X	64,758,168	93.240	61,158,881	3,599,287	
10.2 NAIC 2	305,365	2,330,474	2,059,247			X X X	X X X	4,695,085	6.760	4,695,085		
10.3 NAIC 3						X X X	X X X					
10.4 NAIC 4						X X X	X X X					
10.5 NAIC 5						X X X	X X X	(c)				
10.6 NAIC 6						X X X	X X X	(c)				
10.7 Totals	21,180,523	43,422,925	4,548,467	279,764	21,576	X X X	X X X	(b) 69,453,254	100.000	65,853,966	3,599,287	
10.8 Line 10.7 as a % of Col. 8	30.496	62.521	6.549	0.403	0.031	X X X	X X X	100.000	X X X	94.818	5.182	
11. Total Publicly Traded Bonds												
11.1 NAIC 1	30,715,775	32,726,847	5,288,622			68,731,244	90.491	61,158,881	88.058	68,731,244	X X X	
11.2 NAIC 2	655,173	2,377,966	1,986,800			5,019,939	6.609	4,695,085	6.760	5,019,939	X X X	
11.3 NAIC 3					200,378	200,378	0.264			200,378	X X X	
11.4 NAIC 4											X X X	
11.5 NAIC 5											X X X	
11.6 NAIC 6											X X X	
11.7 Totals	31,370,948	35,104,813	7,275,423		200,378	73,951,562	97.364	65,853,966	94.818	73,951,562	X X X	
11.8 Line 11.7 as a % of Col. 6	42.421	47.470	9.838		0.271	100.000	X X X	X X X	X X X	100.000	X X X	
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	41.303	46.219	9.579		0.264	97.364	X X X	X X X	X X X	97.364	X X X	
12. Total Privately Placed Bonds												
12.1 NAIC 1	946,673	1,055,387				2,002,061	2.636	3,599,287	5.182	X X X	2,002,061	
12.2 NAIC 2										X X X		
12.3 NAIC 3										X X X		
12.4 NAIC 4										X X X		
12.5 NAIC 5										X X X		
12.6 NAIC 6										X X X		
12.7 Totals	946,673	1,055,387				2,002,061	2.636	3,599,287	5.182	X X X	2,002,061	
12.8 Line 12.7 as a % of Col. 6	47.285	52.715				100.000	X X X	X X X	X X X	X X X	100.000	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.246	1.390				2.636	X X X	X X X	X X X	X X X	2.636	

(a) Includes \$ 2,002,061 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

[illegible]

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.5	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	28,173,748	31,150,661	7,219,175		200,378	66,743,961	87.875	X X X	X X X	65,915,389	828,572
9.2 Residential Mortgage-Backed Securities	697,249	1,840,938	56,248			2,594,435	3.416	X X X	X X X	2,594,435	
9.3 Commercial Mortgage-Backed Securities	342,736	325,343				668,079	0.880	X X X	X X X	668,079	
9.4 Other Loan-Backed and Structured Securities	3,103,888	2,843,258				5,947,146	7.830	X X X	X X X	4,773,658	1,173,488
9.5 Totals	32,317,621	36,160,200	7,275,423		200,378	75,953,622	100.000	X X X	X X X	73,951,562	2,002,061
9.6 Line 9.5 as a % of Col. 6	42.549	47.608	9.579		0.264	100.000	X X X	X X X	X X X	97.364	2.636
10. Total Bonds Prior Year											
10.1 Issuer Obligations	20,348,074	39,480,670	3,828,893			X X X	X X X	63,657,637	91.655	61,260,244	2,397,393
10.2 Residential Mortgage-Backed Securities	755,464	1,672,706	719,573	279,764	21,576	X X X	X X X	3,449,082	4.966	3,449,082	
10.3 Commercial Mortgage-Backed Securities	76,984	400,120				X X X	X X X	477,105	0.687	477,105	
10.4 Other Loan-Backed and Structured Securities		1,869,429				X X X	X X X	1,869,429	2.692	667,536	1,201,894
10.5 Totals	21,180,523	43,422,925	4,548,467	279,764	21,576	X X X	X X X	69,453,254	100.000	65,853,966	3,599,287
10.6 Line 10.5 as a % of Col. 8	30.496	62.521	6.549	0.403	0.031	X X X	X X X	100.000	X X X	94.818	5.182
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	28,173,748	30,322,088	7,219,175		200,378	65,915,389	86.784	61,260,244	88.204	65,915,389	X X X
11.2 Residential Mortgage-Backed Securities	697,249	1,840,938	56,248			2,594,435	3.416	3,449,082	4.966	2,594,435	X X X
11.3 Commercial Mortgage-Backed Securities	342,736	325,343				668,079	0.880	477,105	0.687	668,079	X X X
11.4 Other Loan-Backed and Structured Securities	2,157,215	2,616,443				4,773,658	6.285	667,536	0.961	4,773,658	X X X
11.5 Totals	31,370,948	35,104,813	7,275,423		200,378	73,951,562	97.364	65,853,966	94.818	73,951,562	X X X
11.6 Line 11.5 as a % of Col. 6	42.421	47.470	9.838		0.271	100.000	X X X	X X X	X X X	100.000	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	41.303	46.219	9.579		0.264	97.364	X X X	X X X	X X X	97.364	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations		828,572				828,572	1.091	2,397,393	3.452	X X X	828,572
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities	946,673	226,815				1,173,488	1.545	1,201,894	1.731	X X X	1,173,488
12.5 Totals	946,673	1,055,387				2,002,061	2.636	3,599,287	5.182	X X X	2,002,061
12.6 Line 12.5 as a % of Col. 6	47.285	52.715				100.000	X X X	X X X	X X X	X X X	100.000
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.246	1.390				2.636	X X X	X X X	X X X	X X X	2.636

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,405,729	2,405,729			
2. Cost of short-term investments acquired	40,713,853	40,713,853			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	35,072,633	35,072,633			
7. Deduct amortization of premium	1,825	1,825			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	8,045,124	8,045,124			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	8,045,124	8,045,124			

SI 10

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: _____.

- NONE Schedule DB - Part A and B Verification
- NONE Schedule DB - Part C - Section 1
- NONE Schedule DB - Part C - Section 2
- NONE Schedule DB - Verification
- NONE Schedule E Verification
- NONE Schedule A - Part 1
- NONE Schedule A - Part 2
- NONE Schedule A - Part 3

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

[illegible]

General Interrogatory:

- | | | |
|--|-------------------|--------------------------------|
| 1. Mortgages in good standing \$ | 0 unpaid taxes \$ | 2,366 interest due and unpaid. |
| 2. Restructured mortgages \$ | 0 unpaid taxes \$ | 0 interest due and unpaid. |
| 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ | 0 unpaid taxes \$ | 0 interest due and unpaid. |
| 4. Mortgages in process of foreclosure \$ | 0 unpaid taxes \$ | 0 interest due and unpaid. |

NONE Schedule B - Part 2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
DAC001	Albuquerque	NM		07/09/2014										13,650			
DAC002	Mokena	IL		08/21/2014										16,413			
0299999	Mortgages with partial repayments													30,063			
E06																	
0599999	Totals													30,063			

NONE Schedule BA - Part 1

NONE Schedule BA - Part 2

NONE Schedule BA - Part 3

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-D5-6	UNITED STATES TREASURY				1	153,100		101,079	150,000	152,842		(258)			2.375	2.133	FA	1,346	1,781	02/18/2015	08/15/2024
912828-G3-8	UNITED STATES TREASURY				1	153,217		99,985	150,000	153,142		(76)			2.250	1.991	MN	436	1,688	10/05/2015	11/15/2024
912828-KD-1	UNITED STATES TREASURY				1	210,048		104,243	200,000	208,590		(1,458)			2.750	1.341	FA	2,077	2,750	06/15/2015	02/15/2019
912828-PK-0	UNITED STATES TREASURY				1	674,680		102,239	650,000	667,749		(6,930)			2.250	0.808	MN	1,279	14,625	03/30/2015	11/30/2017
912828-PT-1	UNITED STATES TREASURY	SD			1	1,116,540		103,110	1,070,000	1,106,259		(10,280)			2.625	0.976	JJ	11,754	10,106	12/28/2015	01/31/2018
912828-QR-4	UNITED STATES TREASURY				1	202,719		100,481	200,000	201,050		(1,669)			1.500	0.442	JD	8	3,000	03/16/2015	06/30/2016
912828-QX-1	UNITED STATES TREASURY	SD			1	255,059		100,516	250,000	251,258		(2,153)			1.500	0.631	JJ	1,569	3,750	03/25/2014	07/31/2016
912828-RC-6	UNITED STATES TREASURY				1	203,051		101,211	200,000	202,681		(370)			2.125	1.873	FA	1,605	2,125	03/16/2015	08/15/2021
912828-RF-9	UNITED STATES TREASURY				1	252,090		100,219	250,000	250,570		(854)			1.000	0.654	FA	845	2,500	03/20/2014	08/31/2016
912828-RT-9	UNITED STATES TREASURY	SD			1	702,422		100,258	700,000	701,941		(481)			1.375	1.278	MN	842	9,625	05/19/2015	11/30/2018
912828-RU-6	UNITED STATES TREASURY				1	150,844		100,090	150,000	150,277		(302)			0.875	0.671	MN	115	1,313	02/12/2014	11/30/2016
912828-RX-0	UNITED STATES TREASURY				1	200,882		100,079	200,000	200,479		(403)			0.875	0.634	JD	5	1,750	03/16/2015	12/31/2016
912828-SF-8	UNITED STATES TREASURY				1	201,211		100,235	200,000	201,076		(135)			2.000	1.906	FA	1,511	2,000	03/16/2015	02/15/2022
912828-SJ-0	UNITED STATES TREASURY				1	150,410		100,079	150,000	150,159		(135)			0.875	0.783	FA	444	1,313	02/12/2014	02/28/2017
912828-SM-3	UNITED STATES TREASURY				1	201,782		100,176	200,000	201,145		(637)			1.000	0.538	MS	508	1,000	04/20/2015	03/31/2017
912828-SS-0	UNITED STATES TREASURY	SD			1	499,707		99,977	500,000	499,869		98			0.875	0.895	AO	745	4,375	05/02/2014	04/30/2017
912828-VB-3	UNITED STATES TREASURY				1	171,316		97,454	175,000	171,663		347			1.750	2.030	MN	395	3,063	03/03/2015	05/15/2023
912828-VL-1	UNITED STATES TREASURY				1	200,469		100,036	200,000	200,190		(279)			0.625	0.448	JJ	577	625	03/16/2015	07/15/2016
912828-WJ-5	UNITED STATES TREASURY				1	180,921		102,211	175,000	180,435		(485)			2.500	2.094	MN	565	4,375	03/03/2015	05/15/2024
912828-WW-6	UNITED STATES TREASURY				1	251,556		100,391	250,000	251,403		(153)			1.625	1.464	JJ	1,700	1,625	11/02/2015	07/31/2019
912828-XB-1	UNITED STATES TREASURY				1	195,970		98,727	200,000	196,169		199			2.125	2.354	MN	549	2,125	06/15/2015	05/15/2025
0199999	U.S. Government - Issuer Obligations					6,327,994	X X X	6,283,979	6,220,000	6,298,947		(26,414)			X X X	X X X	X X X	28,875	75,514	X X X	X X X
0599999	Subtotals – U.S. Governments					6,327,994	X X X	6,283,979	6,220,000	6,298,947		(26,414)			X X X	X X X	X X X	28,875	75,514	X X X	X X X
3130A1-NN-4	FEDERAL HOME LOAN BANKS				1	514,006		99,859	515,000	514,551		318			0.875	0.938	MN	463	4,506	04/10/2014	05/24/2017
313370-SZ-2	FEDERAL HOME LOAN BANKS				1	414,608		101,862	400,000	409,389		(5,219)			2.250	0.843	MS	2,825	9,000	01/20/2015	09/08/2017
313373-SZ-6	FEDERAL HOME LOAN BANKS	SD			1	624,137		100,645	600,000	603,837		(8,680)			2.125	0.666	JD	744	12,750	10/30/2013	06/10/2016
313375-RN-9	FEDERAL HOME LOAN BANKS				1	606,324		100,126	600,000	600,509		(2,638)			1.000	0.557	MS	1,833	6,000	10/16/2013	03/11/2016
313378-2N-0	FEDERAL HOME LOAN BANKS	SD			1	250,236		99,929	250,000	250,116		(97)			0.875	0.836	MS	674	2,188	10/01/2014	03/10/2017
313378-A4-3	FEDERAL HOME LOAN BANKS	SD			1	582,513		100,588	575,000	580,692		(1,821)			1.375	0.917	MS	2,460	3,953	04/17/2015	03/09/2018
313383-4R-9	FEDERAL HOME LOAN BANKS	SD			1	598,389		99,875	600,000	599,751		520			0.375	0.462	JD	44	2,250	05/16/2013	06/24/2016
31359M-S6-1	FEDERAL NATIONAL MORTGAGE ASSOC				1	95,631		102,523	80,000	81,524		(2,795)			5.375	1.799	JJ	1,983	4,300	10/05/2010	07/15/2016
3135G0-AL-7	FEDERAL NATIONAL MORTGAGE ASSOC				1	208,368		100,357	200,000	200,654		(3,202)			2.250	0.637	MS	1,325	4,500	08/01/2013	03/15/2016
3135G0-BA-0	FEDERAL NATIONAL MORTGAGE ASSOC				1	739,947		100,518	700,000	703,604		(13,010)			2.375	0.504	AO	3,694	16,625	05/31/2013	04/11/2016
3135G0-CM-3	FEDERAL NATIONAL MORTGAGE ASSOC				1	499,968		100,362	500,000	499,996		6			1.250	1.251	MS	1,615	6,250	12/06/2011	09/28/2016

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3135G0-GY-3	FEDERAL NATIONAL MORTGAGE ASSOC	SD			1	399,087		396,886	395,000	396,464		(1,344)			1.250	0.904	JJ	2,071	4,938	01/15/2014	01/30/2017
3135G0-JA-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	604,344		600,990	600,000	602,045		(1,533)			1.125	0.865	AO	1,200	6,750	06/30/2014	04/27/2017
3135G0-MZ-3	FEDERAL NATIONAL MORTGAGE ASSOC				1	149,721		149,489	150,000	149,816		95			0.875	0.950	FA	448	1,313	02/18/2015	08/28/2017
3135G0-VA-8	FEDERAL NATIONAL MORTGAGE ASSOC	SD			1	250,588		250,020	250,000	250,050		(205)			0.500	0.417	MS	316	1,250	05/16/2013	03/30/2016
3135G0-YE-7	FEDERAL NATIONAL MORTGAGE ASSOC				1	598,074		600,030	600,000	599,592		623			0.625	0.730	FA	1,302	3,750	07/17/2013	08/26/2016
3135G0-YM-9	FEDERAL NATIONAL MORTGAGE ASSOC	SD			1	510,195		507,000	500,000	507,932		(2,263)			1.875	1.278	MS	2,682	9,375	03/16/2015	09/18/2018
3137EA-CW-7	FREDDIE MAC				1	570,892		554,428	550,000	554,429		(6,779)			2.000	0.754	FA	3,850	11,000	07/25/2013	08/25/2016
3137EA-DK-2	FREDDIE MAC	SD			1	291,806		291,757	295,000	292,239		463			1.250	1.519	FA	1,536	2,228	06/02/2015	08/01/2019
3137EA-DK-2	FREDDIE MAC	SD			1	202,781		202,720	205,000	203,082		270			1.250	1.519	FA	1,068	897	06/02/2015	08/01/2019
3137EA-DM-8	FREDDIE MAC				1	147,055		147,956	150,000	147,592		537			1.250	1.694	AO	464	1,875	02/18/2015	10/02/2019
3137EA-DS-5	FREDDIE MAC	SD			1	1,081,106		1,080,799	1,080,000	1,080,390		(495)			0.875	0.829	AO	2,021	9,450	03/31/2014	10/14/2016
2599999	U.S. Special Revenue - Issuer Obligations					9,939,776	X X X	9,822,908	9,795,000	9,828,254		(47,249)			X X X	X X X	X X X	34,618	125,148	X X X	X X X
312945-ZD-3	RMBS - FH A97040			2	1	666,119		669,492	631,781	668,579		573			4.000	2.789	MON	2,106	25,271	12/29/2011	02/01/2041
3128M7-4G-8	RMBS - FH G05923			2	1	100,679		111,234	92,497	105,608		1,627			5.500	2.061	MON	424	5,087	12/28/2011	02/01/2040
31368H-MY-6	RMBS - FN 190375			2	1	100,396		111,677	91,764	104,830		1,504			5.500	1.929	MON	421	5,047	03/27/2012	11/01/2036
31368H-M4-2	RMBS - FN 190379			2	1	15,122		111,838	14,120	15,661		225			5.500	2.716	MON	65	777	10/06/2010	05/01/2037
31385W-SB-6	RMBS - FN 555014			2	1	50,289		102,535	46,124	47,583		(733)			5.500	1.114	MON	211	2,537	12/28/2011	11/01/2017
31402C-PL-0	RMBS - FN 725027			2	1	199,019		110,624	204,310	201,866		1,779			5.000	2.680	MON	770	9,234	12/28/2011	11/01/2033
31403C-6L-0	RMBS - FN 745275			2	1	134,186		110,334	136,651	137,970		1,720			5.000	2.302	MON	516	6,193	03/27/2012	02/01/2036
31403D-DX-4	RMBS - FN 745418			2	1	201,720		112,141	207,729	207,654		2,275			5.500	2.374	MON	849	10,188	12/28/2011	04/01/2036
31410F-VW-2	RMBS - FN 888129			2	1	16,580		111,680	15,482	17,098		229			5.500	2.806	MON	71	852	10/06/2010	02/01/2037
31410K-JY-1	RMBS - FN 889579			2	1	91,877		112,992	94,558	83,685		1,157			6.000	1.873	MON	418	5,021	12/28/2011	05/01/2038
31412P-RQ-6	RMBS - FN 931195			2	1	11,495		107,585	11,670	10,848		(50)			4.500	2.199	MON	41	488	10/06/2010	05/01/2024
31416B-QD-3	RMBS - FN 995152			2	1	103,319		103,569	97,834	94,463		98,822	(1,489)		5.500	0.907	MON	433	5,195	03/27/2012	01/01/2021
31416B-TW-8	RMBS - FN 995265			2	1	15,437		108,654	15,445	14,215		(76)			5.500	2.327	MON	65	782	10/06/2010	01/01/2024
31417V-N6-6	RMBS - FN AC8512			2	1	20,097		108,223	20,519	18,960		98			4.500	2.785	MON	71	853	11/29/2011	12/01/2039
31418N-YK-0	RMBS - FN AD1613			2	1	136,553		107,783	137,391	136,347		(718)			4.500	1.975	MON	478	5,736	12/28/2011	02/01/2025
31418R-GS-4	RMBS - FN AD3808			2	1	63,078		108,231	65,155	60,200		253			4.500	3.099	MON	226	2,709	10/06/2010	04/01/2040
3138A4-Y5-8	RMBS - FN AH3431			2	1	152,550		104,916	152,792	145,632		(517)			3.500	2.115	MON	425	5,097	12/28/2011	01/01/2026
3138AM-UJ-2	RMBS - FN AI7784			2	1	290,107		108,211	294,595	272,241		1,731			4.500	2.717	MON	1,021	12,251	12/28/2011	07/01/2041
3138EG-FA-7	RMBS - FN AL0160			2	1	198,972		108,236	186,337	199,965		186			4.500	2.802	MON	699	8,385	03/27/2012	05/01/2041
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					2,567,595	X X X	2,595,566	2,399,598	2,594,435		9,774			X X X	X X X	X X X	9,310	111,703	X X X	X X X
3199999	Subtotals – U.S. Special Revenue					12,507,371	X X X	12,418,474	12,194,598	12,422,689		(37,475)			X X X	X X X	X X X	43,928	236,851	X X X	X X X

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00037B-AB-8	ABB FINANCE USA INC		R		1FE	226,889	98.908	222,543	225,000	226,639		(250)			2.875	2.748	MN	952	5,391	11/02/2015	05/08/2022
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORP				1FE	523,405	100.943	504,715	500,000	506,355		(8,811)			2.800	1.009	MS	3,967	14,000	01/17/2014	09/19/2016
025932-70-8	AMERICAN FINANCIAL GROUP INC		1		2FE	159,946	25.670	164,108	6,393	159,946					6.000		MAT	47		12/03/2015	11/15/2055
02665W-AB-7	AMERICAN HONDA FINANCE CORP		R		1FE	199,304	100.145	200,290	200,000	199,820		233			1.125	1.244	AO	525	2,250	10/03/2013	10/07/2016
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	567,940	111.052	555,260	500,000	562,239		(5,701)			5.300	2.184	MS	7,803	13,250	08/03/2015	03/15/2020
03523T-AV-0	ANHEUSER-BUSCH INBEV WORLDWIDE I		R		1FE	402,698	109.875	390,056	355,000	381,014		(5,598)			5.000	3.154	AO	3,747	17,750	12/28/2011	04/15/2020
03523T-BN-7	ANHEUSER-BUSCH INBEV WORLDWIDE I		R		1FE	175,912	99.319	173,808	175,000	175,645		(267)			1.375	1.132	JJ	1,110	688	08/19/2015	07/15/2017
037833-AH-3	APPLE INC				1FE	274,502	100.046	275,127	275,000	274,944		166			0.450	0.511	MN	199	1,238	04/30/2013	05/03/2016
037833-AJ-9	APPLE INC				1FE	197,999	99.505	199,010	200,000	198,437		437			1.000	1.341	MN	322	1,625	12/28/2015	05/03/2018
037833-AM-2	APPLE INC				1FE	399,788	100.100	400,400	400,000	399,904		70			1.050	1.068	MN	642	4,200	04/29/2014	05/05/2017
00206R-AJ-1	AT&T INC				2FE	420,238	107.359	386,492	360,000	381,094		(9,728)			5.500	2.593	FA	8,250	19,800	12/28/2011	02/01/2018
053332-AQ-5	AUTOZONE INC				2FE	324,935	99.892	324,649	325,000	324,977		22			1.300	1.307	JJ	1,972	4,225	01/07/2014	01/13/2017
06051G-EK-1	BANK OF AMERICA CORP				2FE	368,207	101.381	354,834	350,000	354,874		(9,217)			3.750	1.077	JJ	6,161	13,125	07/17/2014	07/12/2016
06050T-LR-1	BANK OF AMERICA NA				1FE	501,020	99.568	497,840	500,000	500,307		(349)			1.125	1.054	MN	734	5,625	12/09/2013	11/14/2016
06406H-CW-7	BANK OF NEW YORK MELLON CORP		1		1FE	601,887	100.431	602,586	600,000	601,562		(280)			2.300	2.225	MS	4,217	10,925	06/22/2015	09/11/2019
064159-CU-8	BANK OF NOVA SCOTIA		I		1FE	503,375	100.342	501,710	500,000	502,897		(478)			2.050	1.839	AO	1,737	5,125	07/01/2015	10/30/2018
05531F-AG-8	BB&T CORP		1		1FE	517,230	100.250	501,250	500,000	500,509		(4,007)			3.200	2.379	MS	4,711	16,000	09/02/2011	03/15/2016
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	532,150	106.872	534,360	500,000	520,505		(3,307)			3.750	2.953	FA	7,083	18,750	05/02/2012	08/15/2021
05574L-XH-6	BNP PARIBAS SA		R		1FE	506,295	100.414	502,070	500,000	505,604		(691)			2.450	2.087	MS	3,539	6,125	07/29/2015	03/17/2019
10138M-AG-0	BOTTLING GROUP LLC	SD			1FE	121,146	101.209	106,269	105,000	106,128		(4,507)			5.500	1.153	AO	1,444	5,775	08/17/2012	04/01/2016
05565Q-CR-7	BP CAPITAL MARKETS PLC		R		1FE	502,655	99.044	495,220	500,000	502,550		(105)			2.237	2.079	MN	1,585		11/05/2015	05/10/2019
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	343,389	108.315	352,024	325,000	336,600		(1,835)			4.750	4.025	JJ	7,118	15,438	01/30/2012	07/15/2021
14912L-4S-7	CATERPILLAR FINANCIAL SERVICES CO				1FE	528,910	100.502	502,510	500,000	501,873		(7,479)			2.650	1.135	AO	3,313	13,250	05/02/2012	04/01/2016
14912L-5J-6	CATERPILLAR FINANCIAL SERVICES CO				1FE	174,965	99.845	174,729	175,000	174,956		(9)			1.250	1.264	MN	334	2,031	09/15/2015	11/06/2017
149123-BM-2	CATERPILLAR INC				1FE	427,562	102.961	370,660	360,000	369,025		(14,323)			5.700	1.632	FA	7,752	20,520	12/28/2011	08/15/2016
808513-AK-1	CHARLES SCHWAB CORP		1		1FE	299,622	99.645	298,935	300,000	299,722		100			1.500	1.543	MS	1,388	2,250	03/03/2015	03/10/2018
166751-AJ-6	CHEVRON CORP				1FE	474,556	109.077	436,308	400,000	434,336		(10,343)			4.950	2.135	MS	6,490	19,800	12/29/2011	03/03/2019
17275R-AK-8	CISCO SYSTEMS INC				1FE	808,505	102.526	768,945	750,000	763,664		(11,168)			3.150	1.611	MS	7,022	23,625	12/06/2011	03/14/2017
172967-EH-0	CITIGROUP INC				2FE	382,994	106.686	384,070	360,000	367,082		(4,110)			6.000	4.725	FA	8,160	21,600	12/28/2011	08/15/2017
172967-GP-0	CITIGROUP INC				2FE	301,911	99.955	299,865	300,000	300,299		(1,196)			1.300	0.897	AO	975	3,900	08/21/2014	04/01/2016
191216-BD-1	COCA-COLA CO				1FE	175,319	99.589	174,281	175,000	175,167		(153)			0.750	0.635	MN	219	1,219	09/15/2015	11/01/2016
19416Q-DX-5	COLGATE-PALMOLIVE COMPANY				1FE	505,380	100.263	501,315	500,000	501,211		(1,154)			1.300	1.065	JJ	2,997	6,500	05/02/2012	01/15/2017
207597-ED-3	CONNECTICUT LIGHT AND POWER CO				1FE	400,504	109.043	398,007	365,000	399,047		(1,457)			5.650	1.560	MN	3,437		11/20/2015	05/01/2018
20826F-AJ-5	CONOCOPHILLIPS CO		1		1FE	498,670	97.001	485,005	500,000	498,780		110			2.200	2.259	MN	1,406	5,408	08/07/2015	05/15/2020
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH		R		1FE	500,845	99.441	497,205	500,000	500,840		(5)			3.000	2.968	AO	2,583		12/10/2015	10/29/2021
25746U-BE-8	DOMINION RESOURCES INC				2FE	484,792	109.936	439,744	400,000	433,987		(13,201)			6.400	2.792	JD	1,138	25,600	12/28/2011	06/15/2018

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
E103	260543-CF-8			1	2FE	361,081		364,970	350,000	357,105			(1,114)		4.125	3.722	MN	1,845	14,438	03/27/2012	11/15/2021
	278865-AQ-3				2FE	300,873	99.137	297,411	300,000	300,651			(222)		1.550	1.441	JJ	2,183	2,286	04/10/2015	01/12/2018
	268648-AP-7				1FE	175,795	93.424	163,492	175,000	175,596			(199)		1.875	1.730	JD	273	3,047	09/15/2015	06/01/2018
	30231G-AA-0				1FE	625,000	99.935	624,594	625,000	625,000					0.921	0.921	MS	1,695	5,756	03/17/2014	03/15/2017
	354613-AH-4				1FE	300,222	99.815	299,445	300,000	300,086			(49)		1.375	1.358	MS	1,215	4,125	03/14/2013	09/15/2017
	369550-AQ-1				1FE	258,768	100.758	251,895	250,000	250,000					2.250	2.250	JJ	2,594	5,625	08/18/2011	07/15/2016
	36962G-3H-5				1FE	594,081	107.308	574,098	535,000	560,353			(12,549)		5.625	2.751	MS	8,861	27,984	09/15/2015	09/15/2017
	36962G-5C-4				1FE	504,455	100.470	502,350	500,000	500,341			(945)		2.950	2.755	MN	2,131	14,750	06/01/2011	05/09/2016
	36962G-5N-0				1FE	518,900	101.629	508,145	500,000	504,276			(4,100)		2.900	2.050	JJ	6,928	14,500	05/02/2012	01/09/2017
	373334-JV-4				1FE	318,807	100.528	301,584	300,000	301,737			(6,015)		3.000	0.972	AO	1,900	9,000	02/22/2013	04/15/2016
	377373-AC-9		R		1FE	303,255	100.462	301,386	300,000	301,452			(1,060)		1.500	1.138	MN	663	4,500	04/14/2014	05/08/2017
	38141E-A2-5				1FE	397,886	114.822	407,618	355,000	375,077			(5,760)		7.500	5.501	FA	10,058	26,625	12/28/2011	02/15/2019
	38259P-AB-8				1FE	535,960	106.805	534,025	500,000	535,703			(257)		3.625	2.210	MN	2,115		12/14/2015	05/19/2021
	41283L-AB-1				1FE	259,330	101.485	253,713	250,000	253,752			(3,065)		2.700	1.437	MS	1,988	6,750	02/27/2014	03/15/2017
	437076-BE-1			1	1FE	504,385	100.997	504,985	500,000	503,996			(389)		2.000	1.755	JD	444	5,000	08/25/2015	06/15/2019
	404280-AK-5		R		1FE	563,095	111.258	556,290	500,000	562,550			(545)		5.100	2.543	AO	6,092		12/09/2015	04/05/2021
	446438-RF-2			1	1FE	503,420	99.714	498,570	500,000	501,132			(1,411)		1.300	1.013	MN	740	6,500	05/14/2014	11/20/2016
	458140-AL-4				1FE	676,309	100.222	676,499	675,000	675,774			(339)		1.350	1.290	JD	405	8,944	09/15/2015	12/15/2017
	459200-GU-9				1FE	259,605	100.021	250,053	250,000	250,035			(3,256)		2.000	0.691	JJ	2,444	5,000	01/11/2013	01/05/2016
	460146-CG-6			1	2FE	306,467	107.157	309,684	289,000	300,438			(1,695)		4.750	3.988	FA	5,186	20,779	03/27/2012	02/15/2022
	46625H-JA-9				1FE	505,340	101.071	505,355	500,000	500,603			(1,156)		3.150	2.910	JJ	7,700	15,750	12/06/2011	07/05/2016
	24422E-RN-1				1FE	176,562	100.834	176,460	175,000	175,965			(596)		1.400	0.938	MS	721	1,925	09/15/2015	03/15/2017
	24422E-RZ-4				1FE	499,470	100.009	500,045	500,000	499,990			178		0.750	0.786	JJ	1,656	3,750	01/17/2013	01/22/2016
	478160-AY-0				1FE	523,460	100.521	502,605	500,000	502,924			(7,850)		2.150	0.569	MN	1,374	10,750	05/13/2013	05/15/2016
	46625H-HX-1				1FE	512,405	100.398	501,990	500,000	500,458			(2,740)		3.450	2.886	MS	5,750	17,250	06/01/2011	03/01/2016
	48126E-AA-5				1FE	177,392	100.182	175,319	175,000	176,737			(655)		2.000	1.379	FA	1,322	1,250	09/15/2015	08/15/2017
	548661-CT-2			1	1FE	575,253	105.959	577,477	545,000	573,603			(1,650)		3.750	2.631	AO	4,315	10,219	09/03/2015	04/15/2021
	55616X-AF-4			1	2FE	353,003	98.674	345,359	350,000	351,954			(294)		3.875	3.767	JJ	6,254	13,563	03/27/2012	01/15/2022
	58013M-EE-0				2FE	65,160	107.484	59,116	55,000	58,174			(1,405)		5.350	2.591	MS	981	2,943	10/06/2010	03/01/2018
	58933Y-AG-0				1FE	299,307	99.965	299,895	300,000	299,664			138		1.300	1.348	MN	466	3,900	05/15/2013	05/18/2018
	594918-AK-0				1FE	526,865	100.179	500,895	500,000	500,936			(9,043)		2.500	0.681	FA	4,965	12,500	02/07/2013	02/08/2016
	594918-BG-8			1	1FE	501,140	100.294	501,470	500,000	501,129			(11)		2.000	1.950	MN	1,611		12/09/2015	11/03/2020
	61746B-DM-5				1FE	503,710	100.426	502,130	500,000	503,223			(487)		2.500	2.281	JJ	5,451	6,250	07/01/2015	01/24/2019
637432-MN-2				1FE	291,888	100.341	275,938	275,000	275,926			(5,584)		3.050	0.997	MS	2,796	8,388	02/12/2013	03/01/2016	
637432-NF-8			1	1FE	495,145	99.386	496,930	500,000	495,270			125		2.300	2.509	MN	2,044		11/09/2015	11/01/2020	
66989H-AD-0		R		1FE	510,655	109.767	504,928	460,000	505,923			(4,732)		4.400	1.973	AO	3,767	10,120	07/09/2015	04/24/2020	
674599-BX-2				1FE	552,440	101.069	505,345	500,000	506,835			(16,361)		4.125	0.820	JD	1,719	20,625	03/06/2013	06/01/2016	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
681919-AZ-9	OMNICOM GROUP INC				2FE	420,976		405,648	400,000	414,418		(2,037)			3.625	2.996	MN	2,417	14,500	08/31/2012	05/01/2022
68389X-AG-0	ORACLE CORP				1FE	552,640		550,860	500,000	550,939		(1,701)			5.000	1.988	JJ	12,014		11/12/2015	07/08/2019
68389X-BB-0	ORACLE CORP			1	1FE	196,484		196,918	200,000	196,608		124			2.500	2.792	MN	639	2,639	11/02/2015	05/15/2022
68402L-AC-8	ORACLE CORP				1FE	402,412		350,683	350,000	350,495		(12,957)			5.250	1.506	JJ	8,473	18,375	12/28/2011	01/15/2016
713448-BW-7	PEPSICO INC				1FE	514,910		515,625	500,000	509,480		(1,537)			3.000	2.637	FA	5,250	15,000	05/02/2012	08/25/2021
717081-DD-2	PFIZER INC				1FE	498,958		498,115	500,000	499,645		339			0.900	0.969	JJ	2,075	4,500	12/17/2013	01/15/2017
69353R-CG-1	PNC BANK NA			1	1FE	498,660		497,875	500,000	499,484		476			1.125	1.222	JJ	2,406	5,625	04/02/2014	01/27/2017
740189-AL-9	PRECISION CASTPARTS CORP			1	1FE	498,605		498,000	500,000	498,735		130			2.250	2.310	JD	500	5,781	07/10/2015	06/15/2020
742718-DV-8	PROCTER & GAMBLE CO				1FE	285,799		281,140	280,000	281,000		(1,596)			1.450	0.873	FA	1,534	4,060	12/19/2012	08/15/2016
744448-CD-1	PUBLIC SERVICE CO OF COLORADO			1	1FE	562,221		554,132	535,000	561,212		(1,009)			3.200	2.023	MN	2,188	8,560	10/23/2015	11/15/2020
21686C-AD-2	RABOBANK NEDERLAND		R		1FE	569,482		555,431	545,000	553,345		(6,828)			3.375	1.893	JJ	8,277	15,019	09/15/2015	01/19/2017
78010U-NX-1	ROYAL BANK OF CANADA				1FE	199,818		200,136	200,000	199,935		61			1.200	1.231	JJ	1,053	2,400	01/15/2014	01/23/2017
828807-CH-8	SIMON PROPERTY GROUP LP			1	1FE	370,234		353,679	350,000	354,429		(5,279)			2.800	1.261	JJ	4,111	9,800	12/20/2012	01/30/2017
828807-CM-7	SIMON PROPERTY GROUP LP			1	1FE	248,373		248,545	250,000	248,965		484			1.500	1.703	FA	1,563	3,750	10/07/2014	02/01/2018
842400-GB-3	SOUTHERN CALIFORNIA EDISON CO				1FE	299,904		298,812	300,000	299,957		32			1.125	1.136	MN	563	3,375	05/06/2014	05/01/2017
857477-AH-6	STATE STREET CORP				1FE	533,370		501,560	500,000	502,034		(11,171)			2.875	0.624	MS	4,552	14,375	03/05/2013	03/07/2016
8672EM-2A-1	SUNCORP-METWAY LTD		R		1FE	326,940		324,698	325,000	325,855		(678)			1.700	1.485	MS	1,427	5,525	05/20/2014	03/28/2017
87612E-AZ-9	TARGET CORP				1FE	347,596		356,916	350,000	348,439		233			2.900	2.981	JJ	4,680	10,150	03/27/2012	01/15/2022
882508-AR-5	TEXAS INSTRUMENTS INC				1FE	525,820		502,970	500,000	503,184		(8,481)			2.375	0.665	MN	1,517	11,875	04/23/2013	05/16/2016
89114Q-AE-8	TORONTO DOMINION BANK				1FE	523,870		505,380	500,000	505,247		(6,511)			2.375	1.050	AO	2,375	11,875	02/08/2013	10/19/2016
89153U-AE-1	TOTAL CAPITAL CANADA LTD		R		1FE	499,520		498,050	500,000	499,800		96			1.450	1.470	JJ	3,343	7,250	01/10/2013	01/15/2018
89152U-AG-7	TOTAL CAPITAL INTERNATIONAL SA		R		1FE	202,543		200,758	200,000	202,265		(278)			2.125	1.679	FA	1,665		12/28/2015	08/10/2018
89233P-5E-2	TOYOTA MOTOR CREDIT CORPORATION		R		1FE	496,960		503,785	500,000	499,551		627			2.000	2.130	MS	2,944	10,000	09/30/2011	09/15/2016
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	364,970		350,746	350,000	350,814		(7,472)			2.750	0.604	FA	3,770	9,625	02/04/2014	02/10/2016
911312-AH-9	UNITED PARCEL SERVICE INC				1FE	222,292		216,764	200,000	217,026		(5,266)			5.500	1.256	JJ	5,072	4,125	12/28/2015	01/15/2018
911684-60-3	UNITED STATES CELLULAR CORP			1	3FE	200,331		200,378	7,980	200,378	(360)	407			7.250	0.030	MJSD	61		12/04/2015	12/01/2064
913017-BM-0	UNITED TECHNOLOGIES CORP				1FE	419,983		382,055	355,000	376,652		(10,735)			5.375	2.169	JD	848	19,081	12/28/2011	12/15/2017
91324P-CM-2	UNITEDHEALTH GROUP INC				1FE	508,690		506,305	500,000	508,053		(637)			2.700	2.324	JJ	5,925		08/11/2015	07/15/2020
92276M-AX-3	VENTAS REALTY LPVTRYUSUS			1	2FE	231,878		223,028	215,000	226,287		(1,699)			4.250	3.267	MS	3,046	9,138	07/26/2012	03/01/2022
92976W-BH-8	WACHOVIA CORP				1FE	410,615		388,555	360,000	377,929		(8,185)			5.750	3.258	FA	8,625	20,700	12/28/2011	02/01/2018
931142-CZ-4	WAL-MART STORES INC				1FE	239,564		237,485	225,000	237,983		(1,581)			3.250	1.987	AO	1,341	5,281	11/02/2015	10/25/2020
931142-DC-4	WAL-MART STORES INC				1FE	532,610		503,145	500,000	503,142		(10,904)			2.800	0.603	AO	2,956	14,000	04/10/2013	04/15/2016
25468P-CE-4	WALT DISNEY CO				1FE	429,883		372,226	360,000	370,351		(14,519)			5.625	1.497	MS	5,963	20,250	12/28/2011	09/15/2016
942683-AG-8	WATSON PHARMACEUTICALS INC		R		2FE	355,705		349,395	350,000	352,054		(1,149)			1.875	1.533	AO	1,641	6,563	10/09/2012	10/01/2017
949746-NX-5	WELLS FARGO & CO				1FE	193,334		187,976	175,000	189,164		(4,169)			5.625	1.387	JD	547	8,438	09/15/2015	12/11/2017
961214-CH-4	WESTPAC BANKING CORP		R		1FE	249,738		249,573	250,000	249,878		87			1.200	1.236	MN	350	3,000	05/14/2014	05/19/2017

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					43,608,022	X X X	42,655,611	41,408,373	42,571,640	(360)	(336,967)			X X X	X X X	X X X	343,442	956,435	X X X	X X X
46642N-BA-3	CMBS - JPMBB-14C22-A1			2	1FM	400,147	99.141	396,710	400,148	400,037		(83)			1.451	1.437	MON	484	5,806	08/06/2014	09/15/2047
92937E-AB-0	CMBS - WRBCMT-13C11-A2			2	1FM	268,975	99.987	264,966	265,000	268,042		(933)			2.029	1.405	MON	448	2,688	05/29/2015	03/15/2045
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					669,122	X X X	661,676	665,148	668,079		(1,016)			X X X	X X X	X X X	932	8,494	X X X	X X X
05580P-AE-1	ABS - BMWLT-151-A4			2	1FE	349,965	99.719	349,017	350,000	349,985		20			1.340	1.348	MON	143	4,377	01/07/2015	06/20/2018
13975J-AD-4	ABS - CARAT-143-A4			2	1FE	300,000	99.877	299,631	300,000	300,000					1.830	1.838	MON	168	5,490	08/27/2014	04/22/2019
17305E-FS-9	ABS - CCCIT-14A6-A6			2	1FE	506,992	100.427	502,135	500,000	506,470		(522)			2.150	1.771	JJ	4,957		09/09/2015	07/15/2021
126802-CE-5	ABS - CCCMNT-122-A1			2	1FE	602,367	100.050	600,300	600,000	601,192		(806)			1.450	1.316	MON	387	8,700	07/10/2014	06/15/2020
161571-FK-5	ABS - CHAIT 2012-A4 A4			2	1FE	543,705	98.600	542,300	550,000	544,387		682			1.580	1.879	MON	386	3,621	07/14/2015	08/16/2021
12592W-AC-2	ABS - CNHET-15A-A3			2	1FE	459,984	99.410	457,286	460,000	460,348		364			1.300	1.268	MON	266	4,668	02/25/2015	04/15/2020
254683-BJ-3	ABS - DCENT-143-A			2	1FE	401,484	99.895	399,580	400,000	400,862		(623)			1.220	1.055	MON	217	4,473	01/15/2015	10/15/2019
34528Q-EC-4	ABS - FCFMOT-155-A			2	1FE	652,844	99.865	649,123	650,000	652,668		(176)			2.390	2.305	MON	690	5,049	09/03/2015	08/15/2022
65474V-AJ-0	ABS - NMOTR-15A-A2			2	1FE	449,875	100.125	450,563	450,000	449,908		33			1.440	1.453	MON	288	5,670	01/28/2015	01/15/2020
687847-AC-7	ABS - OSCAR 2014-1A A3			2	1FE	249,939	99.976	249,939	250,000	249,969		24			1.720	1.736	MON	191	4,300	09/19/2014	04/15/2019
86909V-AC-6	ABS - SQART-141-A3			2	1FE	322,288	99.953	322,193	322,345	322,328		28			1.000	1.013	MON	143	3,223	08/06/2014	02/15/2018
87165L-AF-8	ABS - SYNCC-151-A			2	1FE	506,191	99.671	498,355	500,000	505,782		(409)			2.370	2.092	MON	527	3,950	09/03/2015	03/15/2023
981464-DB-3	ABS - WFNCT-12B-A			2	1FE	605,674	100.334	602,004	600,000	603,249		(1,995)			1.760	1.409	MON	469	10,215	01/21/2015	05/17/2021
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					5,951,308	X X X	5,922,426	5,932,345	5,947,148		(3,380)			X X X	X X X	X X X	8,832	63,736	X X X	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					50,228,452	X X X	49,239,713	48,005,866	49,186,867	(360)	(341,363)			X X X	X X X	X X X	353,206	1,028,665	X X X	X X X
7799999	Totals – Issuer Obligations					59,875,792	X X X	58,762,498	57,423,373	58,698,841	(360)	(410,630)			X X X	X X X	X X X	406,935	1,157,097	X X X	X X X
7899999	Totals – Residential Mortgage-Backed Securities					2,567,595	X X X	2,595,566	2,399,598	2,594,435		9,774			X X X	X X X	X X X	9,310	111,703	X X X	X X X
7999999	Totals – Commercial Mortgage-Backed Securities					669,122	X X X	661,676	665,148	668,079		(1,016)			X X X	X X X	X X X	932	8,494	X X X	X X X
8099999	Totals – Other Loan-Backed and Structured Securities					5,951,308	X X X	5,922,426	5,932,345	5,947,148		(3,380)			X X X	X X X	X X X	8,832	63,736	X X X	X X X
8399999	Total Bonds					69,063,817	X X X	67,942,166	66,420,464	67,908,503	(360)	(405,252)			X X X	X X X	X X X	426,009	1,341,030	X X X	X X X

Showing All PREFERRED STOCKS Owned December 31 of Current Year

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
88579Y-10-1	3M ORD			105,000	15,817	150.640	15,817	15,281		98		536		536		L	12/28/2015
002824-10-0	ABBOTT LABORATORIES ORD			290,000	13,024	44.910	13,024	13,529		163		(505)		(505)		L	12/28/2015
00287Y-10-9	ABBVIE ORD			250,000	14,810	59.240	14,810	15,080		286		(270)		(270)		L	12/28/2015
G1151C-10-1	ACCENTURE CL A ORD	R		885,000	92,483	104.500	92,483	87,400		1,022		5,083		5,083		L	12/28/2015
00507V-10-9	ACTIVISION BLIZZARD ORD			290,000	11,226	38.710	11,226	10,337				888		888		L	12/28/2015
00724F-10-1	ADOBE SYSTEM ORD			250,000	23,485	93.940	23,485	20,401				3,084		3,084		L	12/28/2015
00846U-10-1	AGILENT TECHNOLOGIES ORD			390,000	16,306	41.810	16,306	16,403	45			(98)		(98)		L	12/28/2015
G0177J-10-8	ALLERGAN ORD	R		82,000	25,625	312.500	25,625	23,919				1,707		1,707		L	12/28/2015
02005N-10-0	ALLY FINANCIAL ORD			750,000	13,980	18.640	13,980	15,645				(1,665)		(1,665)		L	12/28/2015
02079K-30-5	ALPHABET CL A ORD			329,000	255,965	778.010	255,965	220,994				34,971		34,971		L	10/15/2015
02079K-30-5	ALPHABET CL A ORD			72,000	56,017	778.010	56,017	51,822				4,195		4,195		L	12/28/2015
023135-10-6	AMAZON COM ORD			260,000	175,731	675.890	175,731	107,063				68,668		68,668		L	12/28/2015
03027X-10-0	AMERICAN TOWER REIT			190,000	18,421	96.950	18,421	17,495	83			925		925		L	12/28/2015
030420-10-3	AMERICAN WATER WORKS ORD			1,696,000	101,336	59.750	101,336	91,403		1,153		9,933		9,933		L	08/21/2015
031162-10-0	AMGEN ORD			81,000	13,149	162.330	13,149	12,781		107		367		367		L	12/28/2015
032420-10-1	ANACOR PHARMACEUTICALS ORD			65,000	7,343	112.970	7,343	8,127				(784)		(784)		L	12/28/2015
032654-10-5	ANALOG DEVICES ORD			280,000	15,490	55.320	15,490	16,834		104		(1,344)		(1,344)		L	12/28/2015
03524A-10-8	ANHEUSER BUSCH ADR REP 1 ORD	R		102,000	12,750	125.000	12,750	12,239		225		511		511		L	12/28/2015
037833-10-0	APPLE ORD			3,130,000	329,464	105.260	329,464	323,492		4,891		(32,940)		(32,940)		L	11/12/2015
00206R-10-2	AT&T ORD			380,000	13,076	34.410	13,076	12,663		179		413		413		L	11/12/2015
053015-10-3	AUTOMATIC DATA PROCESSING ORD			810,000	68,623	84.720	68,623	47,439	429	1,588		1,094		1,094		L	03/03/2014
Y0486S-10-4	AVAGO TECHNOLOGIES ORD	R		163,000	23,659	145.150	23,659	20,095		200		3,565		3,565		L	12/28/2015
060505-10-4	BANK OF AMERICA ORD			1,950,000	32,819	16.830	32,819	31,300		207		1,518		1,518		L	12/28/2015
09062X-10-3	BIOGEN ORD			48,000	14,705	306.350	14,705	16,903				(2,199)		(2,199)		L	12/28/2015
09061G-10-1	BIOMARIN PHARMACEUTICAL ORD			75,000	7,857	104.760	7,857	8,946				(1,089)		(1,089)		L	12/28/2015
110122-10-8	BRISTOL MYERS SQUIBB ORD			2,343,000	161,175	68.790	161,175	155,481	890	167		5,694		5,694		L	12/28/2015
115637-20-9	BROWN FORMAN CL B ORD			1,158,000	114,966	99.280	114,966	122,328		758		(7,362)		(7,362)		L	08/06/2015
14040H-10-5	CAPITAL ONE FINANCIAL ORD			310,000	22,376	72.180	22,376	24,490		276		(2,114)		(2,114)		L	12/28/2015
14149Y-10-8	CARDINAL HEALTH ORD			180,000	16,069	89.270	16,069	15,600	70	120		469		469		L	12/28/2015
150870-10-3	CELANESE SR A ORD			270,000	18,179	67.330	18,179	16,635		180		1,544		1,544		L	12/28/2015
151020-10-4	CELGENE ORD			66,000	7,904	119.760	7,904	7,695				209		209		L	12/28/2015
808513-10-5	CHARLES SCHWAB ORD			750,000	24,698	32.930	24,698	21,606		40		3,092		3,092		L	12/28/2015
163072-10-1	CHEESECAKE FACTORY ORD			240,000	11,066	46.110	11,066	11,934		111		(868)		(868)		L	12/28/2015
166764-10-0	CHEVRON ORD			160,000	14,394	89.960	14,394	16,093		385		(1,700)		(1,700)		L	12/28/2015
172908-10-5	CINTAS ORD			1,968,000	179,186	91.050	179,186	157,457		2,066		21,729		21,729		L	03/24/2015
17275R-10-2	CISCO SYSTEMS ORD			6,087,000	165,292	27.155	165,292	169,851		4,220		(12,542)		(12,542)		L	03/03/2015

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN			300.000	18,006	60.020	18,006	18,162				(156)		(156)		L	12/28/2015
20030N-10-1	COMCAST CL A ORD			3,361.000	189,661	56.430	189,661	190,373		2,220		(10,237)		(10,237)		L	11/12/2015
21036P-10-8	CONSTELLATION BRANDS CL A ORD			113.000	16,096	142.440	16,096	14,888		31		1,207		1,207		L	12/28/2015
22160K-10-5	COSTCO WHOLESALE ORD			667.000	107,721	161.500	107,721	94,505		2,215		10,710		10,710		L	12/28/2015
126650-10-0	CVS HEALTH ORD			190.000	18,576	97.770	18,576	19,268		60		(692)		(692)		L	12/28/2015
25179M-10-3	DEVON ENERGY ORD			1,524.000	48,768	32.000	48,768	61,553		202		(12,785)		(12,785)		L	12/23/2015
260543-10-3	DOW CHEMICAL ORD			340.000	17,503	51.480	17,503	16,401	156	260		1,102		1,102		L	12/28/2015
26138E-10-9	DR PEPPER SNAPPLE GROUP ORD			1,333.000	124,236	93.200	124,236	112,022	640			12,213		12,213		L	11/16/2015
G29183-10-3	EATON ORD	R		1,091.000	56,776	52.040	56,776	64,259		826		(7,484)		(7,484)		L	12/28/2015
285512-10-9	ELECTRONIC ARTS ORD			150.000	10,308	68.720	10,308	8,457				1,851		1,851		L	04/20/2015
26875P-10-1	EOG RESOURCES ORD			641.000	45,376	70.790	45,376	56,338				(10,962)		(10,962)		L	11/04/2015
30161N-10-1	EXELON ORD			590.000	16,384	27.770	16,384	17,724		161		(1,340)		(1,340)		L	12/28/2015
30231G-10-2	EXXON MOBIL ORD			4,457.000	347,423	77.950	347,423	394,049		7,941		(38,392)		(38,392)		L	12/28/2015
30303M-10-2	FACEBOOK CL A ORD			888.000	92,938	104.660	92,938	84,739				8,199		8,199		L	12/28/2015
369604-10-3	GENERAL ELECTRIC ORD			3,317.000	103,325	31.150	103,325	101,070	306			2,254		2,254		L	12/23/2015
370334-10-4	GENERAL MILLS ORD			2,972.000	171,366	57.660	171,366	167,973		2,888		4,499		4,499		L	08/06/2015
406216-10-1	HALLIBURTON ORD			430.000	14,637	34.040	14,637	17,935		194		(3,298)		(3,298)		L	12/28/2015
412822-10-8	HARLEY DAVIDSON ORD			240.000	10,894	45.390	10,894	13,989		167		(3,096)		(3,096)		L	12/28/2015
416515-10-4	HARTFORD FINANCIAL SERVICES GR			470.000	20,426	43.460	20,426	20,240	90	145		186		186		L	12/28/2015
427866-10-8	HERSHEY FOODS ORD			175.000	15,622	89.270	15,622	17,314		238		(1,691)		(1,691)		L	12/28/2015
437076-10-2	HOME DEPOT ORD			2,065.000	273,096	132.250	273,096	194,981		4,364		47,369		47,369		L	12/28/2015
438516-10-6	HONEYWELL INTERNATIONAL ORD			1,774.000	183,733	103.570	183,733	178,490		3,211		3,573		3,573		L	12/28/2015
452308-10-9	ILLINOIS TOOL ORD			250.000	23,170	92.680	23,170	23,136	138	193		34		34		L	12/28/2015
G47791-10-1	INGERSOLL RAND ORD	R		390.000	21,563	55.290	21,563	24,707		281		(3,144)		(3,144)		L	12/28/2015
45866F-10-4	INTERCONTINENTAL EXCHANGE OR			120.000	30,751	256.260	30,751	27,873		241		2,878		2,878		L	12/28/2015
G491BT-10-8	INVESCO ORD	R		700.000	23,436	33.480	23,436	26,558		437		(3,122)		(3,122)		L	12/28/2015
478160-10-4	JOHNSON & JOHNSON ORD			2,172.000	223,108	102.720	223,108	211,659		2,725		3,934		3,934		L	12/28/2015
46625H-10-0	JPMORGAN CHASE ORD			3,492.000	230,577	66.030	230,577	232,932		2,526		(2,355)		(2,355)		L	12/23/2015
501044-10-1	KROGER ORD			5,404.000	226,049	41.830	226,049	181,539		1,300		29,852		29,852		L	12/07/2015
526107-10-7	LENNOX INTERNATIONAL ORD			1,640.000	204,836	124.900	204,836	184,205	590	1,181		20,631		20,631		L	06/03/2015
501889-20-8	LKQ ORD			1,863.000	55,201	29.630	55,201	56,918				(1,717)		(1,717)		L	07/06/2015
539830-10-9	LOCKHEED MARTIN ORD			687.000	149,182	217.150	149,182	104,811		4,225		16,886		16,886		L	09/24/2014
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A	R		1,749.000	151,988	86.900	151,988	176,468		3,081		(3,742)		(3,742)		L	11/04/2015
56585A-10-2	MARATHON PETROLEUM ORD			230.000	11,923	51.840	11,923	11,953				(30)		(30)		L	12/28/2015
580135-10-1	MCDONALD'S ORD			1,316.000	155,472	118.140	155,472	152,645		389		2,828		2,828		L	12/23/2015
G5960L-10-3	MEDTRONIC ORD	R		2,171.000	166,993	76.920	166,993	163,692	825	201		3,301		3,301		L	12/17/2015

E121

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
58933Y-10-5	MERCK & CO ORD			260.000	13,733	52.820	13,733	14,657	110	212		(924)		(924)		L	12/28/2015
594918-10-4	MICROSOFT ORD			6,352.000	352,409	55.480	352,409	297,557		5,048		38,874		38,874		L	12/28/2015
61174X-10-9	MONSTER BEVERAGE ORD			145.000	21,599	148.960	21,599	19,807				1,793		1,793		L	12/28/2015
651229-10-6	NEWELL RUBBER ORD			3,258.000	143,613	44.080	143,613	121,018		2,162		17,401		17,401		L	06/05/2015
65339F-10-1	NEXTERA ENERGY ORD			1,738.000	180,561	103.890	180,561	175,132		3,545		(2,914)		(2,914)		L	12/23/2015
654106-10-3	NIKE CL B ORD			2,256.000	141,000	62.500	141,000	140,787	347	99		213		213		L	12/28/2015
670346-10-5	NUCOR ORD			280.000	11,284	40.300	11,284	12,676	105	197		(1,392)		(1,392)		L	12/28/2015
695263-10-3	PACW PACWEST BANCORP ORD			2,651.000	114,258	43.100	114,258	122,745		2,651		(8,487)		(8,487)		L	07/09/2015
697435-10-5	PALO ALTO NETWORKS ORD			134.000	23,603	176.140	23,603	20,996				2,607		2,607		L	12/28/2015
704326-10-7	PAYCHEX ORD			2,444.000	129,263	52.890	129,263	118,809		2,321		10,454		10,454		L	09/24/2015
713448-10-8	PEPSICO ORD			3,024.000	302,158	99.920	302,158	270,015	2,105	7,742		15,687		15,687		L	12/28/2015
717081-10-3	PFIZER ORD			760.000	24,533	32.280	24,533	25,942		442		(1,410)		(1,410)		L	12/28/2015
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			310.000	27,252	87.910	27,252	25,321	296	302		1,931		1,931		L	12/28/2015
718546-10-4	PHILLIPS 66 ORD			120.000	9,816	81.800	9,816	9,247		185		570		570		L	12/28/2015
723787-10-7	PIONEER NATURAL RESOURCE ORD			111.000	13,917	125.380	13,917	16,273		4		(2,355)		(2,355)		L	12/28/2015
693475-10-5	PNC FINANCIAL SERVICES GROUP O			2,049.000	195,290	95.310	195,290	190,740		2,001		1,773		1,773		L	12/28/2015
742718-10-9	PROCTER & GAMBLE ORD			180.000	14,294	79.410	14,294	14,533		265		(240)		(240)		L	12/28/2015
756577-10-2	RED HAT ORD			767.000	63,515	82.810	63,515	62,706				810		810		L	12/23/2015
760759-10-0	REPUBLIC SERVICES ORD			3,799.000	167,118	43.990	167,118	159,258	1,140	1,140		7,860		7,860		L	09/24/2015
761713-10-6	REYNOLDS AMRICAN ORD			2,836.000	130,881	46.150	130,881	107,591	1,021	1,021		23,290		23,290		L	07/09/2015
79466L-30-2	SALESFORCE.COM ORD			300.000	23,520	78.400	23,520	20,398				3,122		3,122		L	12/28/2015
806857-10-8	SCHLUMBERGER ORD		R	250.000	17,438	69.750	17,438	19,639	115	110		(2,202)		(2,202)		L	12/28/2015
816851-10-9	SEMPRA ENERGY ORD			230.000	21,622	94.010	21,622	22,980	147	132		(1,357)		(1,357)		L	12/28/2015
81762P-10-2	SERVICENOW ORD			260.000	22,506	86.560	22,506	20,094				2,412		2,412		L	12/28/2015
828806-10-9	SIMON PROP GRP REIT			862.000	167,607	194.440	167,607	166,818		1,379		789		789		L	10/15/2015
833034-10-1	SNAP ON ORD			635.000	108,858	171.430	108,858	101,262		724		7,596		7,596		L	06/29/2015
855244-10-9	STARBUCKS ORD			4,744.000	284,782	60.030	284,782	216,028		2,707		69,518		69,518		L	06/05/2015
863667-10-1	STRYKER ORD			1,989.000	184,858	92.940	184,858	200,766	756	686		(15,908)		(15,908)		L	09/24/2015
87612E-10-6	TARGET ORD			969.000	70,359	72.610	70,359	79,208		1,334		(8,849)		(8,849)		L	06/18/2015
887317-30-3	TIME WARNER ORD			260.000	16,814	64.670	16,814	20,629		224		(3,814)		(3,814)		L	12/28/2015
907818-10-8	UNION PACIFIC ORD			235.000	18,377	78.200	18,377	23,872		250		(5,495)		(5,495)		L	12/28/2015
913017-10-9	UNITED TECHNOLOGIES ORD			190.000	18,253	96.070	18,253	21,064		275		(2,811)		(2,811)		L	12/28/2015
91324P-10-2	UNITEDHEALTH GRP ORD			800.000	94,112	117.640	94,112	78,243		1,500		13,240		13,240		L	12/03/2014
913903-10-0	UNIVERSAL HEALTH SERVICES CL B			109.000	13,024	119.490	13,024	14,152		10		(1,128)		(1,128)		L	12/28/2015
91913Y-10-0	VALERO ENERGY ORD			230.000	16,263	70.710	16,263	13,578		283		2,686		2,686		L	10/05/2015
92343V-10-4	VERIZON COMMUNICATIONS ORD			240.000	11,093	46.220	11,093	10,662		146		431		431		L	11/12/2015

E122

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

E12.3

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues	0	the total \$ value (included in Column 8) of all such issues \$	0
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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828-PT-1	UNITED STATES TREASURY		12/28/2015	VARIOUS		1,116,540	1,070,000.00	5,474
912828-D5-6	US TREASURY N/B		02/18/2015	SCOTIA CAPITAL USA INC		153,100	150,000.00	39
912828-G3-8	US TREASURY N/B		10/05/2015	HSBC SECS INC, NEW YORK		153,217	150,000.00	1,321
912828-KD-1	US TREASURY N/B		06/15/2015	CREDIT LYONNAIS SECS		210,048	200,000.00	1,838
912828-PK-0	US TREASURY N/B		03/30/2015	OPPENHEIMER & CO. INC.		674,680	650,000.00	4,862
912828-QR-4	US TREASURY N/B		03/16/2015	RBC CAPITAL MARKETS		202,719	200,000.00	630
912828-RC-6	US TREASURY N/B		03/16/2015	VARIOUS		203,051	200,000.00	219
912828-RT-9	US TREASURY N/B		05/19/2015	VARIOUS		702,422	700,000.00	2,784
912828-RX-0	US TREASURY N/B		03/16/2015	VARIOUS		200,882	200,000.00	273
912828-SF-8	US TREASURY N/B		03/16/2015	SCOTIA CAPITAL USA INC		201,211	200,000.00	206
912828-SM-3	US TREASURY N/B		04/20/2015	MERRILL LYNCH PIERCE FENNER		201,782	200,000.00	115
912828-VB-3	US TREASURY N/B		03/03/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK		171,316	175,000.00	922
912828-VL-1	US TREASURY N/B		03/16/2015	RBC CAPITAL MARKETS		200,469	200,000.00	211
912828-WJ-5	US TREASURY N/B		03/03/2015	UBS SECURITIES LLC, STAMFORD		180,921	175,000.00	1,317
912828-WW-6	US TREASURY N/B		11/02/2015	VARIOUS		251,556	250,000.00	1,431
912828-XB-1	US TREASURY N/B		06/15/2015	SCOTIA CAPITAL MARKETS		195,970	200,000.00	370
0599999	Subtotal - Bonds - U. S. Government				X X X	5,019,884	4,920,000.00	22,012
3135G0-MZ-3	FANNIE MAE		02/18/2015	GOLDMAN, SACHS & CO.		149,721	150,000.00	623
3135G0-YM-9	FANNIE MAE		03/16/2015	OPPENHEIMER & CO. INC.		510,195	500,000.00	4,661
313370-SZ-2	FEDERAL HOME LOAN BANK		01/20/2015	OPPENHEIMER & CO. INC.		414,608	400,000.00	3,325
313378-A4-3	FEDERAL HOME LOAN BANK		04/17/2015	OPPENHEIMER & CO. INC.		582,513	575,000.00	814
3137EA-DK-2	FREDDIE MAC		06/02/2015	OPPENHEIMER & CO. INC.		494,587	500,000.00	2,118
3137EA-DM-8	FREDDIE MAC		02/18/2015	MORGAN STANLEY & CO INC, NY		147,055	150,000.00	714
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	2,298,679	2,275,000.00	12,255
00037B-AB-8	ABB FINANCE USA INC	R	11/02/2015	VARIOUS		226,889	225,000.00	2,406
05580P-AE-1	ABS - BMWLT 2015-1 A4		01/07/2015	JP MORGAN SECURITIES LLC		349,965	350,000.00	
17305E-FS-9	ABS - CCCIT 2014-A6 A6		09/09/2015	OPPENHEIMER & CO. INC.		506,992	500,000.00	1,762
161571-FK-5	ABS - CHAIT 2012-A4 A4		07/14/2015	OPPENHEIMER & CO. INC.		543,705	550,000.00	48
12592W-AC-2	ABS - CNH 2015-A A3		03/01/2015	Adjustment		459,984	460,000.00	
254683-BJ-3	ABS - DCENT 2014-A3 A3		01/15/2015	OPPENHEIMER & CO. INC.		401,484	400,000.00	81
34528Q-EC-4	ABS - FORDF 2015-5 A		09/03/2015	OPPENHEIMER & CO. INC.		652,844	650,000.00	906
65474V-AJ-0	ABS - NMOTR 2015-A A2	R	01/28/2015	OPPENHEIMER & CO. INC.		449,875	450,000.00	
87165L-AF-8	ABS - SYNCT 2015-1 A		09/03/2015	OPPENHEIMER & CO. INC.		506,191	500,000.00	790
981464-DB-3	ABS - WFNMT 2012-B A		01/21/2015	BNP PARIBAS SECURITIES BOND		237,708	235,000.00	126
025932-70-8	AMERICAN FINANCIAL GROUP INC		12/03/2015	RBC CAPITAL MARKETS		159,946	6,393.00	
03076C-AE-6	AMERIPRISE FINANCIAL INC		08/03/2015	OPPENHEIMER & CO. INC.		567,940	500,000.00	10,379
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR	R	08/19/2015	VARIOUS		175,912	175,000.00	257
037833-AJ-9	APPLE INC		12/28/2015	VARIOUS		197,999	200,000.00	628
06406H-CW-7	BANK OF NEW YORK MELLON		06/22/2015	OPPENHEIMER & CO. INC.		251,138	250,000.00	1,661

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
064159-CU-8	BANK OF NOVA SCOTIA	I	07/01/2015	CABRERA CAPITAL MARKETS		503,375	500,000.00	1,908
05574L-XH-6	BNP PARIBAS	R	07/29/2015	OPPENHEIMER & CO. INC.		506,295	500,000.00	4,628
05565Q-CR-7	BP CAPITAL MARKETS PLC	R	11/05/2015	Brownstone Investment Group LLC		502,655	500,000.00	
14912L-5J-6	CATERPILLAR FINANCIAL SE		09/15/2015	VARIOUS		174,965	175,000.00	717
808513-AK-1	CHARLES SCHWAB CORP		03/03/2015	OPPENHEIMER & CO. INC.		299,622	300,000.00	
92937E-AB-0	CMBS - WFRBS 2013-C11 A2		06/01/2015	Adjustment		268,975	265,000.00	30
191216-BD-1	COCA-COLA CO/THE		09/15/2015	WELLS FARGO SECURITIES LLC		175,319	175,000.00	469
207597-ED-3	CONNECTICUT LIGHT & PWR		11/20/2015	Brownstone Investment Group LLC		400,504	365,000.00	1,375
20826F-AJ-5	CONOCOPHILLIPS COMPANY		08/07/2015	OPPENHEIMER & CO. INC.		498,670	500,000.00	2,567
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)	R	12/10/2015	Brownstone Investment Group LLC		500,845	500,000.00	1,917
278865-AQ-3	ECOLAB INC		04/10/2015	OPPENHEIMER & CO. INC.		300,873	300,000.00	1,163
268648-AP-7	EMC CORP		09/15/2015	VARIOUS		175,795	175,000.00	848
36962G-3H-5	GENERAL ELEC CAP CORP		09/15/2015	VARIOUS		193,176	175,000.00	3,367
38259P-AB-8	GOOGLE INC		12/14/2015	Brownstone Investment Group LLC		535,960	500,000.00	1,410
437076-BE-1	HOME DEPOT INC		08/25/2015	OPPENHEIMER & CO. INC.		504,385	500,000.00	2,028
404280-AK-5	HSBC HOLDINGS PLC	R	12/09/2015	Brownstone Investment Group LLC		563,095	500,000.00	4,888
458140-AL-4	INTEL CORP		09/15/2015	VARIOUS		175,809	175,000.00	518
24422E-RN-1	JOHN DEERE CAPITAL CORP		09/15/2015	VARIOUS		176,562	175,000.00	838
48126E-AA-5	JPMORGAN CHASE & CO		09/15/2015	VARIOUS		177,392	175,000.00	564
548661-CT-2	LOWE'S COMPANIES INC		09/03/2015	OPPENHEIMER & CO. INC.		575,253	545,000.00	8,175
594918-BG-8	MICROSOFT CORP		12/09/2015	PERSHING LLC		501,140	500,000.00	1,139
61746B-DM-5	MORGAN STANLEY		07/01/2015	OPPENHEIMER & CO. INC.		503,710	500,000.00	5,660
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/09/2015	Brownstone Investment Group LLC		495,145	500,000.00	511
66989H-AD-0	NOVARTIS CAPITAL CORP	R	07/09/2015	OPPENHEIMER & CO. INC.		510,655	460,000.00	4,498
68389X-AG-0	ORACLE CORP		11/12/2015	Brownstone Investment Group LLC		552,640	500,000.00	8,958
68389X-BB-0	ORACLE CORP		11/02/2015	VARIOUS		196,484	200,000.00	2,174
740189-AL-9	PRECISION CASTPARTS CORP		07/10/2015	OPPENHEIMER & CO. INC.		498,605	500,000.00	1,094
744448-CD-1	PUBLIC SERVICE COLORADO		10/23/2015	KEYBANC CAPITAL MARKETS INC		562,221	535,000.00	7,752
21686C-AD-2	RABOBANK NEDERLAND	R	09/15/2015	VARIOUS		182,009	175,000.00	830
89152U-AG-7	TOTAL CAPITAL SA	R	12/28/2015	VARIOUS		202,543	200,000.00	351
911312-AH-9	UNITED PARCEL SERVICE		12/28/2015	VARIOUS		222,292	200,000.00	2,143
911684-60-3	UNITED STATES CELLULAR CORP		12/04/2015	VARIOUS		200,331	7,980.00	
91324P-CM-2	UNITEDHEALTH GROUP INC		08/11/2015	OPPENHEIMER & CO. INC.		508,690	500,000.00	788
931142-CZ-4	WAL-MART STORES INC		11/02/2015	VARIOUS		239,564	225,000.00	2,171
949746-NX-5	WELLS FARGO & COMPANY		09/15/2015	VARIOUS		193,334	175,000.00	3,336
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	18,467,460	17,629,373.00	97,859
8399997	Subtotal - Bonds - Part 3				X X X	25,786,023	24,824,373	132,126
8399998	Summary Item from Part 5 for Bonds				X X X	484,089	475,000.00	2,196
8399999	Total - Bonds				X X X	26,270,112	25,299,373.00	134,322

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
015271-70-3	ALEXANDRI RL 6.45% SRS E CUM RED PRF		12/01/2015	WELLS FARGO SECURITIES LLC	2,315.000	59,727		
02503X-30-3	AMERICAN CAPITAL AGENCY		11/30/2015	BAYPOINT TRADING LLC	6,590.000	161,257		
G0450A-20-4	ARCH CAPITAL 6.75% SRS C NON CUM PRF	F	12/02/2015	WELLS FARGO SECURITIES LLC	3,000.000	80,760		
05382A-20-3	AVIVA PLC	R	12/17/2015	VARIOUS	10,545.000	280,831		
12542R-50-6	CHS CL B SRS 2 RATE RESET PRF		12/01/2015	RBC CAPITAL MARKETS	2,854.000	80,055		
12542R-70-4	CHS INC		12/14/2015	VARIOUS	5,905.000	160,401		
229663-20-8	CUBESMART 7.75% SRS A CUM RED PRF		12/18/2015	VARIOUS	2,363.000	61,764		
253868-70-7	DIGITAL REALTY 7% SRS E CUM RED PRF		12/01/2015	Adjustment	7,662.000	199,595		
25746U-86-9	DOMINION RESOURCES INC		12/17/2015	VARIOUS	4,930.000	239,155		
233331-60-2	DTE ENERGY CO		12/14/2015	RBC CAPITAL MARKETS	4,580.000	119,797		
29267H-40-6	ENDURNC SPCLY DS REP 1 1000 SRS CPRF	F	12/01/2015	VARIOUS	8,010.000	199,927		
29364W-40-5	ENTERGY LOUISIANA LLC		12/15/2015	RBC CAPITAL MARKETS	1,992.000	50,587		
45822P-20-4	INTEGRYS ENERGY GROUP INC		12/04/2015	WELLS FARGO SECURITIES LLC	6,633.000	169,805		
49446R-79-4	KMCO DS REP 1/1000 6.00 CL I CUM PRF		12/01/2015	WELLS FARGO SECURITIES LLC	6,154.000	160,189		
69360J-64-4	PS DS REP 1/1000 5.70% SRS V CUM PRF		12/01/2015	Adjustment	8,022.000	200,149		
74460D-12-5	PUB DS RP 1/1000 6.35% CUM SRS R PRF		12/01/2015	Adjustment	3,810.000	99,632		
74460W-84-2	PUBLIC STR DS REP 6.375% 1/1000 PRF		12/14/2015	Unknown	5,015.000	138,966		
758849-70-7	REGENCY CEN 6.625% SRS 6 CUM RED PRF		12/01/2015	Piper Jaffray Co.	4,580.000	119,401		
78409G-20-6	SCE TRUST IV FXD FLATN SRS J PRF		12/14/2015	VARIOUS	7,712.000	200,739		
81254U-20-5	SEASpan CORP	R	12/14/2015	VARIOUS	6,505.000	159,723		
929042-86-9	VORND0 RLTY 6.875% CUM RED SRS J PRF		12/01/2015	WELLS FARGO SECURITIES LLC	5,759.000	148,582		
962166-87-2	WEYERHAEUSER CO		12/14/2015	Unknown	1,115.000	59,194		
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	3,150,236	X X X	
8999997	Subtotal - Preferred Stocks - Part 3				X X X	3,150,236	X X X	
8999999	Total - Preferred Stocks				X X X	3,150,236	X X X	
88579Y-10-1	3M CO		12/28/2015	VARIOUS	105.000	15,281		
002824-10-0	ABBOTT LABORATORIES		12/28/2015	SEI FINANCIAL SERVICES CO	330.000	15,381		
00287Y-10-9	ABBVIE INC		12/28/2015	SEI FINANCIAL SERVICES CO	320.000	19,224		
G1151C-10-1	ACCENTURE PLC-CL A	R	12/28/2015	VARIOUS	919.000	90,427		
00507V-10-9	ACTIVISION BLIZZARD INC		12/28/2015	SEI FINANCIAL SERVICES CO	290.000	10,337		
00724F-10-1	ADOBE SYSTEMS INC		12/28/2015	SEI FINANCIAL SERVICES CO	250.000	20,401		
00846U-10-1	AGILENT TECHNOLOGIES ORD		12/28/2015	SEI FINANCIAL SERVICES CO	390.000	16,403		
G0177J-10-8	ALLERGAN PLC	R	12/28/2015	VARIOUS	82.000	23,919		
02005N-10-0	ALLY FINANCIAL INC		12/28/2015	SEI FINANCIAL SERVICES CO	750.000	15,645		
02079K-30-5	ALPHABET INC-CL A		10/15/2015	VARIOUS	89.000	60,665		
02079K-30-5	ALPHABET INC-CL A		12/28/2015	VARIOUS	72.000	51,822		
023135-10-6	AMAZON.COM INC		12/28/2015	VARIOUS	260.000	107,063		
03027X-10-0	AMERICAN TOWER CORP		12/28/2015	SEI FINANCIAL SERVICES CO	190.000	17,495		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
030420-10-3	AMERICAN WATER WORKS CO INC		08/21/2015	OPPENHEIMER & CO. INC.	2,579.000	138,266		
031162-10-0	AMGEN INC		12/28/2015	VARIOUS	81.000	12,781		
032420-10-1	ANACOR PHARMACEUTICALS INC		12/28/2015	VARIOUS	65.000	8,127		
032654-10-5	ANALOG DEVICES INC		12/28/2015	SEI FINANCIAL SERVICES CO	280.000	16,834		
03524A-10-8	ANHEUSER-BUSCH INBEV-SPN ADR	R	12/28/2015	VARIOUS	102.000	12,239		
037833-10-0	APPLE INC		11/12/2015	VARIOUS	1,248.000	154,980		
00206R-10-2	AT&T INC		11/12/2015	SEI FINANCIAL SERVICES CO	400.000	13,320		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	12/28/2015	VARIOUS	174.000	21,309		
060505-10-4	BANK OF AMERICA CORP		12/28/2015	SEI FINANCIAL SERVICES CO	1,950.000	31,300		
09062X-10-3	BIOGEN INC		12/28/2015	VARIOUS	48.000	16,903		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		12/28/2015	VARIOUS	75.000	8,946		
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/28/2015	VARIOUS	2,373.000	157,284		
115637-20-9	BROWN-FORMAN CORP-CLASS B		08/06/2015	OPPENHEIMER & CO. INC.	1,562.000	163,308		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/28/2015	SEI FINANCIAL SERVICES CO	310.000	24,490		
14149Y-10-8	CARDINAL HEALTH INC		12/28/2015	SEI FINANCIAL SERVICES CO	180.000	15,600		
150870-10-3	CELANESE CORP-SERIES A		12/28/2015	SEI FINANCIAL SERVICES CO	270.000	16,635		
151020-10-4	CELGENE CORP		12/28/2015	VARIOUS	82.000	9,597		
163072-10-1	CHEESECAKE FACTORY INC/THE		12/28/2015	SEI FINANCIAL SERVICES CO	240.000	11,934		
166764-10-0	CHEVRON CORP		12/28/2015	SEI FINANCIAL SERVICES CO	160.000	16,093		
172908-10-5	CINTAS CORP		03/24/2015	OPPENHEIMER & CO. INC.	1,968.000	157,457		
17275R-10-2	CISCO SYSTEMS INC		03/03/2015	OPPENHEIMER & CO. INC.	4,058.000	121,397		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		12/28/2015	SEI FINANCIAL SERVICES CO	300.000	18,162		
20030N-10-1	COMCAST CORP-CLASS A		11/12/2015	VARIOUS	1,551.000	94,915		
21036P-10-8	CONSTELLATION BRANDS INC-A		12/28/2015	VARIOUS	113.000	14,888		
22160K-10-5	COSTCO WHOLESALE CORP		12/28/2015	VARIOUS	393.000	58,323		
126650-10-0	CVS HEALTH CORP		12/28/2015	SEI FINANCIAL SERVICES CO	190.000	19,268		
25179M-10-3	DEVON ENERGY CORP		12/23/2015	VARIOUS	1,603.000	65,212		
260543-10-3	DOW CHEMICAL CO/THE		12/28/2015	SEI FINANCIAL SERVICES CO	340.000	16,401		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		11/16/2015	VARIOUS	1,333.000	112,022		
G29183-10-3	EATON CORP PLC	R	12/28/2015	VARIOUS	1,091.000	64,259		
285512-10-9	ELECTRONIC ARTS INC		04/20/2015	SEI FINANCIAL SERVICES CO	220.000	12,353		
26875P-10-1	EOG RESOURCES INC		11/04/2015	INSTINET	641.000	56,338		
30161N-10-1	EXELON CORP		12/28/2015	SEI FINANCIAL SERVICES CO	590.000	17,724		
30231G-10-2	EXXON MOBIL CORP		12/28/2015	VARIOUS	2,962.000	247,603		
30303M-10-2	FACEBOOK INC-A		12/28/2015	VARIOUS	888.000	84,739		
369604-10-3	GENERAL ELECTRIC CO		12/23/2015	VARIOUS	3,317.000	101,070		
370334-10-4	GENERAL MILLS INC		08/06/2015	OPPENHEIMER & CO. INC.	2,080.000	119,296		
38259P-50-8	GOOGLE INC-CL A		08/25/2015	OPPENHEIMER & CO. INC.	240.000	160,329		
406216-10-1	HALLIBURTON CO		12/28/2015	SEI FINANCIAL SERVICES CO	430.000	17,935		
412822-10-8	HARLEY-DAVIDSON INC		12/28/2015	SEI FINANCIAL SERVICES CO	240.000	13,989		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		12/28/2015	SEI FINANCIAL SERVICES CO	470.000	20,240		
427866-10-8	HERSHEY CO/THE		12/28/2015	SEI FINANCIAL SERVICES CO	175.000	17,314		
437076-10-2	HOME DEPOT INC		12/28/2015	VARIOUS	1,143.000	128,945		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
438516-10-6	HONEYWELL INTERNATIONAL INC		12/28/2015	VARIOUS	825.000	85,336		
452308-10-9	ILLINOIS TOOL WORKS		12/28/2015	SEI FINANCIAL SERVICES CO	250.000	23,136		
G47791-10-1	INGERSOLL-RAND PLC	R	12/28/2015	SEI FINANCIAL SERVICES CO	390.000	24,707		
45866F-10-4	INTERCONTINENTAL EXCHANGE IN		12/28/2015	VARIOUS	120.000	27,873		
G491BT-10-8	INVESCO LTD	R	12/28/2015	SEI FINANCIAL SERVICES CO	700.000	26,558		
478160-10-4	JOHNSON & JOHNSON		12/28/2015	VARIOUS	1,447.000	143,361		
46625H-10-0	JPMORGAN CHASE & CO		12/23/2015	VARIOUS	4,161.000	276,407		
501044-10-1	KROGER CO		12/07/2015	VARIOUS	3,096.000	122,099		
526107-10-7	LENNOX INTERNATIONAL INC		06/03/2015	OPPENHEIMER & CO. INC.	1,640.000	184,205		
501889-20-8	LKQ CORP		07/06/2015	OPPENHEIMER & CO. INC.	3,319.000	101,054		
N53745-10-0	LYONDELLBASELL INDU-CL A	R	11/04/2015	VARIOUS	1,137.000	107,143		
56585A-10-2	MARATHON PETROLEUM ORD		12/28/2015	SEI FINANCIAL SERVICES CO	230.000	11,953		
580135-10-1	MCDONALD'S CORP		12/23/2015	VARIOUS	1,316.000	152,645		
G5960L-10-3	MEDTRONIC PLC	R	12/17/2015	VARIOUS	2,171.000	163,692		
58933Y-10-5	MERCK & CO. INC.		12/28/2015	SEI FINANCIAL SERVICES CO	260.000	14,657		
594918-10-4	MICROSOFT CORP		12/28/2015	VARIOUS	3,522.000	182,082		
61174X-10-9	MONSTER BEVERAGE CORP		12/28/2015	VARIOUS	168.000	22,535		
651229-10-6	NEWELL RUBBERMAID INC		06/05/2015	OPPENHEIMER & CO. INC.	2,095.000	81,913		
65339F-10-1	NEXTERA ENERGY INC		12/23/2015	VARIOUS	965.000	101,312		
654106-10-3	NIKE INC -CL B		12/28/2015	VARIOUS	1,173.000	140,787		
670346-10-5	NUCOR CORP		12/28/2015	SEI FINANCIAL SERVICES CO	280.000	12,676		
695263-10-3	PACWEST BANCORP		07/09/2015	OPPENHEIMER & CO. INC.	2,651.000	122,745		
697435-10-5	PALO ALTO NETWORKS INC		12/28/2015	VARIOUS	134.000	20,996		
704326-10-7	PAYCHEX INC		09/24/2015	OPPENHEIMER & CO. INC.	2,444.000	118,809		
713448-10-8	PEPSICO INC		12/28/2015	VARIOUS	288.000	27,755		
717081-10-3	PFIZER INC		12/28/2015	SEI FINANCIAL SERVICES CO	760.000	25,942		
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/28/2015	SEI FINANCIAL SERVICES CO	310.000	25,321		
718546-10-4	PHILLIPS 66		12/28/2015	SEI FINANCIAL SERVICES CO	130.000	10,007		
723787-10-7	PIONEER NATURAL RESOURCES CO		12/28/2015	VARIOUS	111.000	16,273		
693475-10-5	PNC FINANCIAL SERVICES GROUP		12/28/2015	VARIOUS	1,478.000	141,424		
742718-10-9	PROCTER & GAMBLE CO/THE		12/28/2015	SEI FINANCIAL SERVICES CO	180.000	14,533		
756577-10-2	RED HAT INC		12/23/2015	VARIOUS	767.000	62,706		
760759-10-0	REPUBLIC SERVICES INC		09/24/2015	OPPENHEIMER & CO. INC.	3,799.000	159,258		
761713-10-6	REYNOLDS AMERICAN INC		07/09/2015	OPPENHEIMER & CO. INC.	2,149.000	163,473		
79466L-30-2	SALESFORCE.COM INC		12/28/2015	SEI FINANCIAL SERVICES CO	340.000	22,895		
806857-10-8	SCHLUMBERGER LTD	R	12/28/2015	SEI FINANCIAL SERVICES CO	250.000	19,639		
808513-10-5	SCHWAB (CHARLES) CORP		12/28/2015	SEI FINANCIAL SERVICES CO	750.000	21,606		
816851-10-9	SEMPRA ENERGY		12/28/2015	SEI FINANCIAL SERVICES CO	230.000	22,980		
81762P-10-2	SERVICENOW INC		12/28/2015	SEI FINANCIAL SERVICES CO	280.000	21,634		
828806-10-9	SIMON PROPERTY GROUP INC		10/15/2015	OPPENHEIMER & CO. INC.	862.000	166,818		
833034-10-1	SNAP-ON INC		06/29/2015	OPPENHEIMER & CO. INC.	635.000	101,262		
855244-10-9	STARBUCKS CORP		06/05/2015	VARIOUS	2,506.000	177,521		
863667-10-1	STRYKER CORP		09/24/2015	OPPENHEIMER & CO. INC.	1,989.000	200,766		

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor				
87612E-10-6	TARGET CORP		06/18/2015	OPPENHEIMER & CO. INC.	992.000	81,056		
887317-30-3	TIME WARNER INC		12/28/2015	SEI FINANCIAL SERVICES CO	260.000	20,629		
907818-10-8	UNION PACIFIC CORP		12/28/2015	SEI FINANCIAL SERVICES CO	235.000	23,872		
913017-10-9	UNITED TECHNOLOGIES CORP		12/28/2015	SEI FINANCIAL SERVICES CO	190.000	21,064		
913903-10-0	UNIVERSAL HEALTH SERVICES-B		12/28/2015	VARIOUS	109.000	14,152		
91913Y-10-0	VALERO ENERGY CORP		10/05/2015	SEI FINANCIAL SERVICES CO	260.000	15,355		
92343V-10-4	VERIZON COMMUNICATIONS INC		11/12/2015	SEI FINANCIAL SERVICES CO	240.000	10,662		
92826C-83-9	VISA INC-CLASS A SHARES		12/28/2015	VARIOUS	2,272.000	281,177		
929089-10-0	VOYA FINANCIAL INC		12/28/2015	SEI FINANCIAL SERVICES CO	330.000	13,497		
254687-10-6	WALT DISNEY CO/THE		12/28/2015	VARIOUS	1,043.000	114,276		
942622-20-0	WATSCO INC		08/19/2015	OPPENHEIMER & CO. INC.	1,220.000	140,108		
949746-10-1	WELLS FARGO & CO		12/28/2015	SEI FINANCIAL SERVICES CO	440.000	23,639		
988498-10-1	YUM! BRANDS INC		12/28/2015	SEI FINANCIAL SERVICES CO	260.000	20,375		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	7,504,544	X X X	
991061-05-2	CRA (BNY MELLON, N.A., MEMBER FDIC)		12/31/2015	Direct	740,078.530	740,079		
9399999	Subtotal - Common Stocks - Money Market Mutual Funds				X X X	740,079	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	8,244,623	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	10,058,334	X X X	
9799999	Total - Common Stocks				X X X	18,302,957	X X X	
9899999	Total - Preferred and Common Stocks				X X X	21,453,193	X X X	
9999999	Totals				X X X	47,723,305	X X X	134,322

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-MH-0	US TREASURY N/B		02/02/2015	Maturity		500,000	500,000.00	498,478	499,974		26		26		500,000				5,625	01/31/2015
912828-NP-1	US TREASURY N/B		07/31/2015	VARIOUS		451,648	450,000.00	462,299	453,928		(2,448)		(2,448)		451,480		168	168	6,173	07/31/2015
912828-PE-4	US TREASURY N/B		11/02/2015	Maturity		500,000	500,000.00	511,232	502,241		(2,241)		(2,241)		500,000				6,250	10/31/2015
912828-PJ-3	US TREASURY N/B		12/01/2015	VARIOUS		711,961	710,000.00	726,483	716,198		(4,865)		(4,865)		711,333		628	628	7,519	11/30/2015
912828-QP-8	US TREASURY N/B		02/04/2015	OPPENHEIMER &		203,797	200,000.00	208,023	203,755		(255)		(255)		203,500		297	297	644	05/31/2016
912828-RF-9	US TREASURY N/B		02/04/2015	OPPENHEIMER &		202,016	200,000.00	200,547	200,308		(18)		(18)		200,290		1,726	1,726	873	08/31/2016
912828-RU-6	US TREASURY N/B		02/04/2015	OPPENHEIMER &		251,982	250,000.00	251,499	251,080		(54)		(54)		251,026		957	957	403	11/30/2016
912828-SJ-0	US TREASURY N/B		02/04/2015	OPPENHEIMER &		100,746	100,000.00	100,484	100,463		(21)		(21)		100,443		303	303	382	02/28/2017
912828-SS-0	US TREASURY N/B		02/04/2015	OPPENHEIMER &		151,008	150,000.00	149,871	149,899		4		4		149,903		1,105	1,105	352	04/30/2017
912828-TM-2	US TREASURY N/B		02/04/2015	OPPENHEIMER &		199,617	200,000.00	198,563	198,649		49		49		198,697		920	920	546	08/31/2017
912828-US-7	US TREASURY N/B		02/04/2015	OPPENHEIMER &		150,229	150,000.00	150,146	150,115		(9)		(9)		150,105		123	123	222	03/15/2016
E140599999	Subtotal - Bonds - U.S. Governments				X X X	3,423,004	3,410,000.00	3,457,625	3,426,610		(9,832)		(9,832)		3,416,777		6,227	6,227	28,989	X X X
31359M-ZC-0	FANNIE MAE		10/15/2015	VARIOUS		500,000	500,000.00	501,912	500,234		(234)		(234)		500,000				21,875	10/15/2015
3135G0-BA-0	FANNIE MAE		02/04/2015	OPPENHEIMER &		153,615	150,000.00	157,869	153,527		(265)		(265)		153,262		353	353	1,128	04/11/2016
3135G0-CM-3	FANNIE MAE		02/04/2015	OPPENHEIMER &		151,910	150,000.00	153,479	151,811		(100)		(100)		151,710		199	199	661	09/28/2016
3135G0-GY-3	FANNIE MAE		02/05/2015	OPPENHEIMER &		151,926	150,000.00	151,459	151,305		(61)		(61)		151,244		682	682	969	01/30/2017
3135G0-UY-7	FANNIE MAE		02/27/2015	Redemption		675,000	675,000.00	679,424	675,358		(358)		(358)		675,000				3,375	02/27/2017
3135G0-VA-8	FANNIE MAE		02/04/2015	OPPENHEIMER &		150,299	150,000.00	150,026	150,016		(1)		(1)		150,015		284	284	260	03/30/2016
3135G0-ZJ-0	FANNIE MAE		02/04/2015	OPPENHEIMER &		175,921	175,000.00	175,199	175,193		(7)		(7)		175,186		734	734	622	09/27/2017
31398A-4M-1	FANNIE MAE		10/26/2015	VARIOUS		722,244	720,000.00	744,682	726,048		(4,424)		(4,424)		721,624		620	620	9,118	10/26/2015
31398A-U3-4	FANNIE MAE		07/28/2015	Maturity		500,000	500,000.00	520,885	503,040		(3,040)		(3,040)		500,000				11,875	07/28/2015
31331J-2S-1	FEDERAL FARM CREDIT BA		11/16/2015	VARIOUS		551,484	550,000.00	565,741	555,542		(4,198)		(4,198)		551,344		139	139	6,494	11/16/2015
31331X-LG-5	FEDERAL FARM CREDIT BA		02/04/2015	OPPENHEIMER &		108,301	100,000.00	110,810	108,220		(383)		(383)		107,837		464	464	2,681	01/17/2017
3133EC-HV-9	FEDERAL FARM CREDIT BA		07/30/2015	Maturity		500,000	500,000.00	500,160	500,040		(40)		(40)		500,000				1,750	07/30/2015
3130A0-SD-3	FEDERAL HOME LOAN BANK		02/04/2015	OPPENHEIMER &		150,120	150,000.00	149,811	149,887		9		9		149,897		223	223	259	02/19/2016
3130A1-CD-8	FEDERAL HOME LOAN BANK		09/28/2015	Redemption		500,000	500,000.00	505,000	502,462		(2,462)		(2,462)		500,000				5,625	09/28/2016
3130A1-CR-7	FEDERAL HOME LOAN BANK		03/27/2015	Redemption		500,000	500,000.00	505,750	501,375		(1,375)		(1,375)		500,000				4,063	03/27/2017
3130A3-HF-4	FEDERAL HOME LOAN BANK		02/05/2015	OPPENHEIMER &		150,722	150,000.00	149,560	149,563		15		15		149,578		1,144	1,144	403	12/08/2017
313373-SZ-6	FEDERAL HOME LOAN BANK		02/05/2015	OPPENHEIMER &		153,474	150,000.00	154,388	153,393		(232)		(232)		153,160		314	314	496	06/10/2016
313375-RN-9	FEDERAL HOME LOAN BANK		02/04/2015	OPPENHEIMER &		136,011	135,000.00	137,029	135,864		(70)		(70)		135,794		217	217	540	03/11/2016
313379-FW-4	FEDERAL HOME LOAN BANK		02/05/2015	OPPENHEIMER &		150,779	150,000.00	150,794	150,642		(26)		(26)		150,616		162	162	238	06/09/2017
313371-NW-2	FEDERAL HOME LOAN BANK		12/11/2015	VARIOUS		651,419	650,000.00	666,034	656,159		(4,927)		(4,927)		651,232		187	187	7,190	12/11/2015
3137EA-CW-7	FREDDIE MAC		02/04/2015	OPPENHEIMER &		153,629	150,000.00	157,127	153,620		(208)		(208)		153,412		216	216	1,333	08/25/2016
3137EA-DC-0	FREDDIE MAC		02/04/2015	OPPENHEIMER &		151,142	150,000.00	150,374	150,313		(14)		(14)		150,300		842	842	613	03/08/2017
3137EA-DF-3	FREDDIE MAC		02/04/2015	OPPENHEIMER &		101,297	100,000.00	101,038	100,996		(40)		(40)		100,956		341	341	288	05/12/2017
3137EA-DS-5	FREDDIE MAC		02/04/2015	OPPENHEIMER &		352,279	350,000.00	349,800	349,894		6		6		349,900		2,379	2,379	944	10/14/2016
312945-ZD-3	RMBS - FG A97040		12/15/2015	Direct		149,038	149,038.01	157,138	157,583		(12)		(12)		157,571		(8,533)	(8,533)	3,059	02/01/2041
3128M7-4G-8	RMBS - FG G05923		12/15/2015	Direct		37,246	37,245.92	40,541	41,870		42		42		41,913		(4,667)	(4,667)	1,052	02/01/2040
31368H-MY-6	RMBS - FN 190375		12/28/2015	Direct		30,475	30,474.84	33,341	34,315		110		110		34,424		(3,949)	(3,949)	888	11/01/2036
31368H-M4-2	RMBS - FN 190379		12/28/2015	Direct		5,136	5,135.80	5,500	5,614		23		23		5,638		(502)	(502)	141	05/01/2037
31385W-SB-6	RMBS - FN 555014		12/28/2015	Direct		48,433	48,433.20	52,807	50,736		(325)		(325)		50,411		(1,978)	(1,978)	1,358	11/01/2017

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31402C-PL-0	RMBS - FN 725027		12/28/2015	Direct		51,516	51,515.51	55,513	55,811		22		22		55,833		(4,317)	(4,317)	1,357	11/01/2033
31403C-6L-0	RMBS - FN 745275		12/28/2015	Direct		39,582	39,582.52	42,885	43,545		63		63		43,608		(4,026)	(4,026)	1,039	02/01/2036
31403D-DX-4	RMBS - FN 745418		12/28/2015	Direct		59,471	59,470.57	64,762	65,936		139		139		66,075		(6,604)	(6,604)	1,665	04/01/2036
31410F-VW-2	RMBS - FN 888129		12/28/2015	Direct		5,601	5,600.83	5,998	6,103		24		24		6,127		(526)	(526)	159	02/01/2037
31410K-JY-1	RMBS - FN 889579		12/28/2015	Direct		33,166	33,166.04	36,413	37,659		147		147		37,806		(4,640)	(4,640)	1,029	05/01/2038
31412P-RQ-6	RMBS - FN 931195		12/28/2015	Direct		3,948	3,947.63	4,183	4,203		(14)		(14)		4,189		(241)	(241)	89	05/01/2024
31416B-QD-3	RMBS - FN 995152		12/28/2015	Direct		71,524	71,524.33	78,230	75,952		(521)		(521)		75,432		(3,907)	(3,907)	2,035	01/01/2021
31416B-TW-8	RMBS - FN 995265		12/28/2015	Direct		5,100	5,100.40	5,539	5,508		(16)		(16)		5,492		(392)	(392)	146	01/01/2024
31417V-N6-6	RMBS - FN AC8512		12/28/2015	Direct		6,645	6,645.22	7,044	7,099		(5)		(5)		7,095		(449)	(449)	151	12/01/2039
31418N-YK-0	RMBS - FN AD1613		12/28/2015	Direct		45,413	45,413.08	48,649	48,831		(196)		(196)		48,635		(3,222)	(3,222)	1,034	02/01/2025
31418R-GS-4	RMBS - FN AD3808		12/28/2015	Direct		21,126	21,125.95	22,136	22,278		23		23		22,300		(1,174)	(1,174)	476	04/01/2040
3138A4-Y5-8	RMBS - FN AH3431		12/28/2015	Direct		40,769	40,769.32	42,706	42,547		(37)		(37)		42,510		(1,741)	(1,741)	767	01/01/2026
3138AM-UJ-2	RMBS - FN AI7784		12/28/2015	Direct		95,384	95,384.46	101,644	102,382		237		237		102,619		(7,235)	(7,235)	2,171	07/01/2041
3138EG-FA-7	RMBS - FN AL0160		12/28/2015	Direct		52,651	52,650.51	56,221	56,449		(30)		(30)		56,418		(3,768)	(3,768)	1,234	05/01/2041
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and a				X X X	8,293,796	8,257,224.14	8,449,601	8,368,923		(22,761)		(22,761)		8,346,163		(52,371)	(52,371)	102,650	X X X
86909V-AC-6	ABS - SQART-141-A3		12/16/2015	Direct		27,655	27,655.11	27,650	27,651		3		3		27,654		1	1	277	02/15/2018
010392-FH-6	ALABAMA POWER CO		10/15/2015	Maturity		300,000	300,000.00	300,006	300,003		(3)		(3)		300,000				1,650	10/15/2015
06366R-JH-9	BANK OF MONTREAL	I	11/06/2015	Maturity		500,000	500,000.00	499,744	499,925		75		75		500,000				4,000	11/06/2015
06406H-BQ-1	BANK OF NEW YORK MELLO		06/18/2015	Maturity		500,000	500,000.00	527,655	505,137		(5,137)		(5,137)		500,000				7,375	06/18/2015
064149-A6-4	BANK OF NOVA SCOTIA	I	01/22/2015	Maturity		350,000	350,000.00	371,938	350,546		(546)		(546)		350,000				5,950	01/22/2015
084664-AT-8	BERKSHIRE HATHAWAY FIN		01/15/2015	Maturity		500,000	500,000.00	505,945	500,000						500,000				12,125	01/15/2015
09247X-AK-7	BLACKROCK INC		06/01/2015	Maturity		500,000	500,000.00	508,840	501,675		(1,675)		(1,675)		500,000				3,438	06/01/2015
05565Q-CA-4	BP CAPITAL MARKETS PLC	R	11/06/2015	Maturity		240,000	240,000.00	240,437	240,279		(279)		(279)		240,000				1,680	11/06/2015
136069-ET-4	CANADIAN IMPERIAL BANK	I	10/01/2015	Maturity		500,000	500,000.00	503,190	500,881		(881)		(881)		500,000				4,500	10/01/2015
125509-BR-9	CIGNA CORP		09/01/2015	VARIOUS		500,000	500,000.00	516,540	514,598		(2,179)		(2,179)		512,419		(12,419)	(12,419)	21,624	11/15/2016
46642N-BA-3	CMBS - JPMBB 2014-C22 A1		12/18/2015	Direct		76,990	76,989.82	76,990	76,985		(6)		(6)		76,978		12	12	624	09/15/2047
191216-AK-6	COCA-COLA CO/THE		09/01/2015	VARIOUS		365,000	365,000.00	436,967	400,627		(2,947)		(2,947)		397,680		(32,680)	(32,680)	48,433	11/15/2017
20030N-AJ-0	COMCAST CORP		09/01/2015	VARIOUS		360,000	360,000.00	409,287	371,092		(6,255)		(6,255)		364,837		(4,837)	(4,837)	20,689	11/15/2015
20271R-AB-6	COMMONWEALTH BK AUST	R	09/18/2015	Maturity		500,000	500,000.00	505,205	501,356		(1,356)		(1,356)		500,000				6,250	09/18/2015
22160K-AD-7	COSTCO WHOLESALE CORP		12/07/2015	Maturity		500,000	500,000.00	501,680	500,584		(584)		(584)		500,000				3,250	12/07/2015
22541L-BK-8	CREDIT SUISSE USA INC	R	08/17/2015	Maturity		360,000	360,000.00	384,041	363,962		(3,962)		(3,962)		360,000				18,450	08/15/2015
233851-AQ-7	DAIMLER FINANCE NA LLC	R	07/31/2015	Maturity		500,000	500,000.00	503,610	500,806		(806)		(806)		500,000				6,500	07/31/2015
25459H-AY-1	DIRECTV HOLDINGS/FING		09/14/2015	Redemption		360,000	360,000.00	370,798	363,105		(1,853)		(1,853)		361,252		(1,252)	(1,252)	18,104	03/01/2016
341099-CQ-0	DUKE ENERGY FLORIDA INC		11/16/2015	Maturity		350,000	350,000.00	350,812	350,391		(391)		(391)		350,000				2,275	11/15/2015
38141E-A7-4	GOLDMAN SACHS GROUP I		08/03/2015	Maturity		500,000	500,000.00	490,215	498,391		1,609		1,609		500,000				18,500	08/01/2015
427866-AM-0	HERSHEY COMPANY		08/17/2015	Maturity		200,000	200,000.00	220,614	204,973		(4,973)		(4,973)		200,000				9,700	08/15/2015
428236-AM-5	HEWLETT-PACKARD CO		10/16/2015	Not Available		330,327	310,000.00	346,893	327,424		(6,221)		(6,221)		321,203		9,124	9,124	18,833	03/01/2017
44328M-AB-0	HSBC BANK PLC	R	06/29/2015	Maturity		400,000	400,000.00	422,908	405,381		(5,381)		(5,381)		400,000				7,000	06/28/2015
44841A-AA-6	HUTCHISON WHAM INT 09/1	R	09/11/2015	Maturity		350,000	350,000.00	366,944	359,379		(9,379)		(9,379)		350,000				16,188	09/11/2015
460146-CG-6	INTL PAPER CO		09/01/2015	VARIOUS		61,000	61,000.00	64,687	63,772		(158)		(158)		63,614		(2,614)	(2,614)	2,390	02/15/2022
49326E-EC-3	KEYCORP		08/13/2015	Maturity		300,000	300,000.00	314,936	305,365		(5,365)		(5,365)		300,000				11,250	08/13/2015

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
637432-ML-6	NATIONAL RURAL UTIL COO		11/02/2015	Maturity		225,000	225,000.00	231,687	227,170		(2,170)		(2,170)		225,000				4,275	11/01/2015
654740-AC-3	NISSAN MOTOR ACCEPTAN	R	04/08/2015	OPPENHEIMER &		300,579	300,000.00	299,991	299,996						299,997		582	582	1,733	03/15/2016
742718-DM-8	PROCTER & GAMBLE CO/TH		02/17/2015	Maturity		300,000	300,000.00	302,871	300,000						300,000				5,250	02/15/2015
21685W-BL-0	RABOBANK NEDERLAND	R	10/13/2015	Maturity		300,000	300,000.00	308,256	302,920		(2,920)		(2,920)		300,000				6,375	10/13/2015
78008S-PH-3	ROYAL BANK OF CANADA	I	10/30/2015	Maturity		500,000	500,000.00	500,210	500,061		(61)		(61)		500,000				4,000	10/30/2015
91324P-AM-4	UNITEDHEALTH GROUP INC		03/16/2015	VARIOUS		400,000	400,000.00	423,348	403,440		(3,440)		(3,440)		400,000				9,750	03/15/2015
91159H-GX-2	US BANCORP		07/27/2015	Maturity		500,000	500,000.00	508,935	501,132		(1,132)		(1,132)		500,000				12,250	07/27/2015
94974B-FA-3	WELLS FARGO & COMPANY		02/13/2015	Maturity		300,000	300,000.00	302,757	300,151		(151)		(151)		300,000				1,875	02/13/2015
961214-BN-2	WESTPAC BANKING CORP	R	08/04/2015	Maturity		350,000	350,000.00	367,637	354,746		(4,746)		(4,746)		350,000				10,500	08/04/2015
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	12,606,551	12,585,644.93	13,014,224	12,723,904		(73,269)		(73,269)		12,650,634		(44,083)	(44,083)	327,063	X X X
8399997	Subtotal - Bonds - Part 4				X X X	24,323,351	24,252,869	24,921,450	24,519,437		(105,862)		(105,862)		24,413,574		(90,227)	(90,227)	458,702	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	478,907	475,000.00	484,089			(876)		(876)		483,212		(4,307)	(4,307)	5,479	X X X
8399999	Total - Bonds				X X X	24,802,258	24,727,869.07	25,405,539	24,519,437		(106,738)		(106,738)		24,896,786		(94,534)	(94,534)	464,181	X X X
002824-10-0	ABBOTT LABORATORIES		10/05/2015	SEI FINANCIAL S	40.00	1,648		1,852							1,852		(204)	(204)	19	
00287Y-10-9	ABBVIE INC		11/16/2015	VARIOUS	3,103.00	177,618		171,949	198,480	(30,673)			(30,673)		171,949		5,668	5,668	1,593	
G1151C-10-1	ACCENTURE PLC-CL A	R	11/13/2015	SEI FINANCIAL S	34.00	3,551		3,027							3,027		523	523	72	
030420-10-3	AMERICAN WATER WORKS		06/18/2015	OPPENHEIMER &	883.00	44,646		46,863							46,863		(2,217)	(2,217)	574	
03073E-10-5	AMERISOURCEBERGEN CO		10/15/2015	OPPENHEIMER &	1,155.00	108,323		83,107	104,135	(21,028)			(21,028)		83,107		25,216	25,216	1,005	
031162-10-0	AMGEN INC		06/18/2015	OPPENHEIMER &	1,717.00	270,342		223,368	273,501	(50,133)			(50,133)		223,368		46,974	46,974	2,125	
037833-10-0	APPLE INC		12/28/2015	VARIOUS	1,564.00	185,563		110,624	170,647	(62,322)			(62,322)		110,624		74,939	74,939	1,676	
00206R-10-2	AT&T ORD		12/28/2015	SEI FINANCIAL S	20.00	692		657							657		35	35	19	
053015-10-3	AUTOMATIC DATA PROCES		08/05/2015	OPPENHEIMER &	509.00	41,669		25,350	42,435	(17,085)			(17,085)		25,350		16,318	16,318	748	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	10/05/2015	SEI FINANCIAL S	11.00	1,362		1,214							1,214		148	148	13	
09247X-10-1	BLACKROCK INC		08/21/2015	VARIOUS	277.00	87,586		93,926	99,044	(5,118)			(5,118)		93,926		(6,340)	(6,340)	1,208	
110122-10-8	BRISTOL-MYERS SQUIBB C		11/02/2015	SEI FINANCIAL S	30.00	1,878		1,803							1,803		75	75	33	
115637-20-9	BROWN FORMAN CL B ORD		12/30/2015	KEYBANC CAPIT	404.00	41,678		40,980							40,980		698	698	265	
14040H-10-5	CAPITAL ONE FINANCIAL CO		01/28/2015	OPPENHEIMER &	878.00	66,365		72,805	72,479	326			326		72,805		(6,440)	(6,440)		
14149Y-10-8	CARDINAL HEALTH INC		07/15/2015	OPPENHEIMER &	2,714.00	230,079		208,213	219,101	(10,889)			(10,889)		208,213		21,866	21,866	2,541	
151020-10-4	CELGENE CORP		11/16/2015	VARIOUS	899.00	99,246		99,200	98,772	(1,474)			(1,474)		99,200		46	46		
17275R-10-2	CISCO SYSTEMS ORD		12/17/2015	SG COWEN SEC	1,522.00	40,709		36,487	42,334	(5,847)			(5,847)		36,487		4,222	4,222	1,248	
20030N-10-1	COMCAST CORP-CLASS A		12/28/2015	VARIOUS	1,441.00	80,931		74,529	82,432	(9,079)			(9,079)		74,529		6,402	6,402	510	
22160K-10-5	COSTCO WHOLESALE CORP		11/27/2015	VARIOUS	562.00	78,827		72,138	76,970	(7,678)			(7,678)		72,138		6,689	6,689	3,148	
126650-10-0	CVS HEALTH CORP		10/15/2015	OPPENHEIMER &	3,001.00	301,264		176,517	289,026	(112,509)			(112,509)		176,517		124,747	124,747	2,371	
25179M-10-3	DEVON ENERGY ORD		12/31/2015	SG COWEN SEC	79.00	2,299		3,659							3,659		(1,360)	(1,360)	19	
264411-50-5	DUKE REALTY CORP		06/03/2015	OPPENHEIMER &	3,939.00	76,663		73,363	79,568	(6,204)			(6,204)		73,363		3,300	3,300	997	
285512-10-9	ELECTRONIC ARTS INC		12/28/2015	SEI FINANCIAL S	70.00	4,825		3,896							3,896		929	929		
30231G-10-2	EXXON MOBIL CORP		09/10/2015	OPPENHEIMER &	277.00	21,286		25,300	25,609	(308)			(308)		25,300		(4,015)	(4,015)	596	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

CUSIP Ident- ification	Description	F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						

428236-10-3	HEWLETT-PACKARD CO	R	04/01/2015	OPPENHEIMER &	7,046.00	239,647		240,335	282,756	(42,421)			(42,421)		240,335		(688)	(688)	1,511
438516-10-6	HONEYWELL INTERNATIONAL		04/22/2015	OPPENHEIMER &	405.00	41,252		37,711	40,468	(2,757)			(2,757)		37,711		3,541	3,541	210
G491BT-10-8	INVESCO LTD		09/04/2015	OPPENHEIMER &	2,376.00	89,605		88,806	93,900	(5,094)			(5,094)		88,806		799	799	786
478160-10-4	JOHNSON & JOHNSON		06/09/2015	VARIOUS	2,008.00	201,265		147,357	209,977	(62,619)			(62,619)		147,357		53,908	53,908	1,164
46625H-10-0	JPMORGAN CHASE & CO		11/02/2015	OPPENHEIMER &	669.00	40,596		43,475						(2,879)	43,475		(2,879)	(2,879)	589
501044-10-1	KROGER CO		07/14/2015	OPPENHEIMER &	2,881.00	203,930		134,860	184,989	(50,129)			(50,129)		134,860		69,070	69,070	533
501797-10-4	L BRANDS INC		05/11/2015	OPPENHEIMER &	1,519.00	136,036		112,750	131,469	(18,719)			(18,719)		112,750		23,286	23,286	3,798
501889-20-8	LKQ ORD		12/17/2015	SG COWEN SEC	1,456.00	40,785		44,136							44,136		(3,350)	(3,350)	
544147-10-1	LORILLARD INC		06/15/2015	Not Available	1,545.00	110,288		86,290	97,242	(10,952)			(10,952)		86,290		23,998	23,998	2,039
55616P-10-4	MACY'S INC		02/05/2015	OPPENHEIMER &	1,366.00	88,027		73,455	89,815	(16,360)			(16,360)		73,455		14,573	14,573	427
571903-20-2	MARRIOTT INTERNATIONAL	07/06/2015	OPPENHEIMER &	2,458.00	185,743		149,150	191,798	(42,648)			(42,648)		149,150		36,593	36,593	401	
59156R-10-8	METLIFE INC	03/20/2015	OPPENHEIMER &	2,587.00	132,111		125,213	139,931	(14,718)			(14,718)		125,213		6,898	6,898	641	
594918-10-4	MICROSOFT CORP	06/11/2015	OPPENHEIMER &	4,201.00	179,572		152,544	195,136	(42,593)			(42,593)		152,544		27,029	27,029	1,268	
61166W-10-1	MONSANTO CO	01/30/2015	OPPENHEIMER &	486.00	57,993		52,701	58,062	(5,361)			(5,361)		52,701		5,292	5,292	238	
61174X-10-9	MONSTER BEVERAGE CORP	11/12/2015	SEI FINANCIAL S	23.00	3,432		2,728							2,728		704	704		
651229-10-6	NEWELL RUBBER ORD	12/23/2015	SG COWEN SEC	1,831.00	80,023		59,231	69,743	(10,512)			(10,512)		59,231		20,793	20,793	1,392	
65339F-10-1	NEXTERA ENERGY INC	06/15/2015	OPPENHEIMER &	409.00	40,768		38,879	43,473	(4,594)			(4,594)		38,879		1,889	1,889	475	
66987V-10-9	NOVARTIS AG-SPONSORED	R 11/04/2015	VARIOUS	1,151.00	107,280		107,185	106,652	533			533		107,185		96	96	1,995	
N6596X-10-9	NXP SEMICONDUCTORS NV	R 10/06/2015	OPPENHEIMER &	1,727.00	149,192		112,051	131,943	(19,892)			(19,892)		112,051		37,141	37,141		
674599-10-5	OCCIDENTAL PETROLEUM C	04/15/2015	OPPENHEIMER &	561.00	41,848		51,060	45,222	5,838			5,838		51,060		(9,212)	(9,212)	808	
713448-10-8	PEPSICO INC	11/04/2015	INSTINET	418.00	42,097		36,289	39,526	(3,237)			(3,237)		36,289		5,809	5,809	1,402	
718546-10-4	PHILLIPS 66	10/05/2015	SEI FINANCIAL S	10.00	814		761							761		54	54	11	
693475-10-5	PNC FINANCIAL SERVICES	11/05/2015	OPPENHEIMER &	471.00	40,729		39,192	42,969	(3,777)			(3,777)		39,192		1,537	1,537	947	
747525-10-3	QUALCOMM INC	01/06/2015	OPPENHEIMER &	1,166.00	85,212		86,260	86,669	(409)			(409)		86,260		(1,048)	(1,048)		
761713-10-6	REYNOLDS AMERICAN INC	11/04/2015	INSTINET	1,462.00	67,062		55,882							55,882		11,180	11,180	526	
776696-10-6	ROPER TECHNOLOGIES INC	09/24/2015	OPPENHEIMER &	653.00	103,878		95,318	102,097	(6,779)			(6,779)		95,318		8,560	8,560	490	
783549-10-8	RYDER SYSTEM INC	08/12/2015	OPPENHEIMER &	2,128.00	191,038		131,639	197,585	(65,945)			(65,945)		131,639		59,398	59,398	1,228	
79466L-30-2	SALESFORCE.COM INC	11/12/2015	SEI FINANCIAL S	40.00	3,170		2,498							2,498		672	672		
806857-10-8	SCHLUMBERGER LTD	R 01/09/2015	OPPENHEIMER &	641.00	51,927		67,676	54,748	12,928			12,928		67,676		(15,748)	(15,748)	346	
81762P-10-2	SERVICENOW INC	10/05/2015	SEI FINANCIAL S	20.00	1,463		1,541							1,541		(78)	(78)		
871829-10-7	SYSCO CORP	04/24/2015	OPPENHEIMER &	966.00	36,929		39,616	38,341	1,276			1,276		39,616		(2,687)	(2,687)	422	
87612E-10-6	TARGET CORP	12/17/2015	VARIOUS	551.00	41,191		41,371	40,080	(557)			(557)		41,371		(180)	(180)	883	
882508-10-4	TEXAS INSTRUMENTS INC	08/21/2015	OPPENHEIMER &	3,019.00	146,564		143,492	161,411	(17,919)			(17,919)		143,492		3,071	3,071	2,388	
907818-10-8	UNION PACIFIC CORP	03/30/2015	OPPENHEIMER &	2,121.00	241,168		168,214	252,675	(84,461)			(84,461)		168,214		72,953	72,953	2,206	
91324P-10-2	UNITEDHEALTH GROUP INC	11/04/2015	VARIOUS	2,290.00	265,978		173,066	231,496	(58,430)			(58,430)		173,066		92,912	92,912	1,571	
91913Y-10-0	VALERO ENERGY ORD	12/28/2015	SEI FINANCIAL S	30.00	2,133		1,778							1,778		355	355	39	
918204-10-8	VF CORP	05/13/2015	OPPENHEIMER &	2,001.00	140,116		107,366	149,875	(42,509)			(42,509)		107,366		32,750	32,750	548	
254687-10-6	WALT DISNEY CO/THE	12/23/2015	VARIOUS	1,874.00	201,445		173,976	89,951	(17,159)			(17,159)		173,976		27,468	27,468	2,335	
949746-10-1	WELLS FARGO & CO	10/15/2015	OPPENHEIMER &	1,167.00	60,678		39,724	63,975	(24,251)			(24,251)		39,724		20,954	20,954	1,284	
969457-10-0	WILLIAMS COS INC	11/16/2015	INSTINET	1,658.00	64,954		97,263							97,263		(32,309)	(32,309)	3,001	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliat				X X X	5,926,989	X X X	5,013,666	5,613,018	(971,496)			(971,496)	5,013,666		913,323	913,323	58,682	X X X

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

[illegible]

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Ident- ification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
G491BT-10-8	INVESCO LTD	R	05/05/2015	OPPENHEIMER & CO.	09/04/2015	OPPENHEIMER & CO.	789.00	32,700	26,550	32,700							(6,150)	(6,150)	426		
478366-10-7	JOHNSON CONTROLS INC		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	230.00	11,428	9,861	11,428							(1,567)	(1,567)	135		
46625H-10-0	JPMORGAN CHASE & CO		02/18/2015	SEI FINANCIAL SERVI	03/16/2015	SEI FINANCIAL SERVI	90.00	5,379	5,535	5,379							156	156			
512807-10-8	LAM RESEARCH CORP		03/16/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	110.00	8,831	7,241	8,831							(1,591)	(1,591)	73		
517834-10-7	LAS VEGAS SANDS CORP		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	150.00	8,355	6,329	8,355							(2,026)	(2,026)	260		
544147-10-1	LORILLARD INC		04/17/2015	OPPENHEIMER & CO.	06/15/2015	Not Available	574.00	40,679	40,974	40,679							295	295	379		
G5785G-10-7	MALLINCKRODT PLC		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	130.00	15,922	8,388	15,922							(7,534)	(7,534)			
565849-10-6	MARATHON OIL CORP		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	360.00	10,167	6,272	10,167							(3,895)	(3,895)	151		
571903-20-2	MARRIOTT INTERNATIONAL -CL A		03/12/2015	OPPENHEIMER & CO.	08/12/2015	OPPENHEIMER & CO.	715.00	59,752	51,757	59,752							(7,995)	(7,995)	179		
582839-10-6	MEAD JOHNSON NUTRITION CO		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	115.00	11,616	8,381	11,616							(3,235)	(3,235)	107		
611740-10-1	MONSTER BEVERAGE CORP	R	04/20/2015	SEI FINANCIAL SERVI	06/15/2015	Unknown	120.00	15,877	15,877	15,877											
61174X-10-9	MONSTER BEVERAGE CORP		06/18/2015	OPPENHEIMER & CO.	08/06/2015	OPPENHEIMER & CO.	308.00	41,157	45,936	41,157											
66987V-10-9	NOVARTIS AG-SPONSORED ADR		05/05/2015	OPPENHEIMER & CO.	12/07/2015	VARIOUS	1,409.00	142,849	123,697	142,849							4,778	4,778			
N6596X-10-9	NXP SEMICONDUCTORS NV		02/26/2015	OPPENHEIMER & CO.	10/06/2015	OPPENHEIMER & CO.	233.00	19,907	19,505	19,907							(19,152)	(19,152)	1,731		
69007J-10-6	OUTFRONT MEDIA INC		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	460.00	13,502	10,479	13,502							(402)	(402)			
693656-10-0	PVH CORP		10/05/2015	SEI FINANCIAL SERVI	12/28/2015	SEI FINANCIAL SERVI	154.00	15,731	12,282	15,731							(3,024)	(3,024)	353		
761713-10-6	REYNOLDS AMERICAN INC		06/15/2015	OPPENHEIMER & CO.	11/04/2015	VARIOUS	616.42	44,253	56,544	44,253							(3,449)	(3,449)	13		
776696-10-6	ROPER INDUSTRIES INC		06/05/2015	OPPENHEIMER & CO.	09/24/2015	OPPENHEIMER & CO.	302.00	51,941	46,237	51,941							12,291	12,291	444		
845467-10-9	SOUTHWESTERN ENERGY CO		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	320.00	8,076	4,145	8,076							(5,704)	(5,704)	106		
847560-10-9	SPECTRA ENERGY CORP		04/22/2015	OPPENHEIMER & CO.	06/09/2015	OPPENHEIMER & CO.	2,145.00	81,300	76,866	81,300							(3,930)	(3,930)			
857477-10-3	STATE STREET CORP	R	04/20/2015	SEI FINANCIAL SERVI	10/15/2015	SEI FINANCIAL SERVI	200.00	15,086	13,670	15,086							(4,434)	(4,434)	794		
871829-10-7	SYSCO CORP		01/28/2015	OPPENHEIMER & CO.	04/24/2015	OPPENHEIMER & CO.	1,026.00	41,033	38,695	41,033							(1,416)	(1,416)	178		
87612E-10-6	TARGET CORP		05/11/2015	OPPENHEIMER & CO.	12/17/2015	VARIOUS	1,733.00	132,506	130,623	132,506							(2,338)	(2,338)	308		
H84989-10-4	TE CONNECTIVITY LTD		04/20/2015	SEI FINANCIAL SERVI	11/12/2015	SEI FINANCIAL SERVI	250.00	17,750	16,372	17,750							(1,883)	(1,883)	2,717		
883556-10-2	THERMO FISHER SCIENTIFIC INC		02/23/2015	SEI FINANCIAL SERVI	04/20/2015	SEI FINANCIAL SERVI	25.00	3,201	3,342	3,201							(1,377)	(1,377)	185		
90184L-10-2	TWITTER INC		04/20/2015	SEI FINANCIAL SERVI	10/05/2015	SEI FINANCIAL SERVI	190.00	9,187	5,124	9,187							141	141	4		
92343V-10-4	VERIZON COMMUNICATIONS ORD		03/16/2015	SEI FINANCIAL SERVI	12/28/2015	SEI FINANCIAL SERVI	60.00	2,943	2,796	2,943							(4,063)	(4,063)			
969457-10-0	WILLIAMS COS INC		04/22/2015	OPPENHEIMER & CO.	11/16/2015	INSTINET	1,868.00	91,179	67,236	91,179							(147)	(147)	100		
																	(23,943)	(23,943)	2,669		
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	2,199,388	1,977,302	2,199,388							(222,084)	(222,084)	18,104		
991061-05-2	CRA (BNY MELLON, N.A., MEMBER		12/18/2015	Direct	12/29/2015	Direct	7,753,945.86	7,753,946	7,753,946	7,753,946											
996085-25-4	DREYFUS CASH MGMT FUND		11/30/2015	Direct	12/08/2015	Direct	105,000.00	105,000	105,000	105,000											
9399999	Common Stocks - Money Market Mutual Funds						X X X	7,858,946	7,858,946	7,858,946											
9799998	Subtotal - Common Stocks						X X X	10,058,334	9,836,248	10,058,334							(222,084)	(222,084)	18,104		
9899999	Subtotal - Stocks						X X X	10,058,334	9,836,248	10,058,334							(222,084)	(222,084)	18,104		
9999999	Totals						X X X	10,542,423	10,315,155	10,541,546		(876)		(876)			(226,391)	(226,391)	23,583	2,196	

NONE Schedule D - Part 6 - Section 1 and 2

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description		F o r e i g n Code	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
	GOOGLE INC			08/20/2015	MILLENIUM ADVISOR	05/19/2016	176,199		(1,102)			175,000	177,301	434			2.125	0.328	MN	1,859	992
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						176,199		(1,102)			175,000	177,301	434			X X X	X X X	X X X	1,859	992
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)						176,199		(1,102)			175,000	177,301	434			X X X	X X X	X X X	1,859	992
7799999	Totals – Issuer Obligations						176,199		(1,102)			175,000	177,301	434			X X X	X X X	X X X	1,859	992
8399999	Totals – Bonds						176,199		(1,102)			175,000	177,301	434			X X X	X X X	X X X	1,859	992
8699999	Subtotals – Parent, Subsidiaries and Affiliates											X X X					X X X	X X X	X X X		
60934N-80-7 31846V-41-9 94975H-29-6	FEDERATED GOVERN OBLIGAT CL SVC First Amer:Tres Oblg:ll WELLS FARGO ADV TRS PLS CL I MMF			12/31/2015 12/30/2015 12/02/2015	Direct Direct VARIOUS		7,790,687 51,031 25,019					7,790,687 51,031 25,019	7,790,687 51,031 25,019	75 1			0.010 0.010 0.110		N/A N/A N/A	42 2	
8899999	Exempt Money Market Mutual Funds						7,866,737					X X X	7,866,737	76			X X X	X X X	X X X	44	
177366-20-0	CITIZENSSLCT PRIME CL B MMF						2,188					2,188	2,188				0.010		N/A		
8999999	Class One Money Market Mutual Funds						2,188					X X X	2,188				X X X	X X X	X X X		
9199999	TOTALS						8,045,124		(1,102)			X X X	8,046,226	510			X X X	X X X	X X X	1,903	992

NONE	Schedule DB - Part A - Section 1
NONE	Schedule DB - Part A - Section 2
NONE	Schedule DB - Part B - Section 1
NONE	Schedule DB - Part B - Section 2
NONE	Schedule DB - Part D - Section 1
NONE	Schedule DB - Part D - Section 2
NONE	Schedule DL - Part 1
NONE	Schedule DL - Part 2

NONE Schedule E - Part 2

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B	Property & Casualty	106,128	106,269	
5. California	CA	ST	Property & CD	25,000	25,000	
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	ST	Property & Casualty	25,019	25,019	
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B	Property & Casualty	104,017	103,846	
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH	B	Property & Casualty	499,869	499,885	
31. New Jersey	NJ					
32. New Mexico	NM	B	Property & Casualty	401,965	401,675	
33. New York	NY					
34. North Carolina	NC	O	Property & Casualty	201,328	201,424	
35. North Dakota	ND					
36. Ohio	OH	B	Property & Casualty	2,729,127	2,724,876	
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B	Property & Casualty	203,082	202,720	
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	X X X	X X X			
59. Total		X X X	X X X	4,295,535	4,290,714	

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS

ALPHABETICAL INDEX TO PROPERTY ANNUAL STATEMENT

Assets	2	Schedule E – Part 3 – Special Deposits	E28
Cash Flow	5	Schedule E – Verification Between Years	SI15
Exhibit of Capital Gains (Losses)	12	Schedule F – Part 1	20
Exhibit of Net Investment Income	12	Schedule F – Part 2	21
Exhibit of Nonadmitted Assets	13	Schedule F – Part 3	22
Exhibit of Premiums and Losses (State Page)	19	Schedule F – Part 4	23
Five-Year Historical Data	17	Schedule F – Part 5	24
General Interrogatories	15	Schedule F – Part 6 - Section 1	25
Jurat Page	1	Schedule F – Part 6 - Section 2	26
Liabilities, Surplus and Other Funds	3	Schedule F – Part 7	27
Notes To Financial Statements	14	Schedule F – Part 8	28
Overflow Page For Write-ins	100	Schedule F – Part 9	29
Schedule A – Part 1	E01	Schedule H – Accident and Health Exhibit – Part 1	30
Schedule A – Part 2	E02	Schedule H – Part 2, Part 3 and Part 4	31
Schedule A – Part 3	E03	Schedule H – Part 5 – Health Claims	32
Schedule A – Verification Between Years	SI02	Schedule P – Part 1 – Summary	33
Schedule B – Part 1	E04	Schedule P – Part 1A – Homeowners/Farmowners	35
Schedule B – Part 2	E05	Schedule P – Part 1B – Private Passenger Auto Liability/Medical	36
Schedule B – Part 3	E06	Schedule P – Part 1C – Commercial Auto/Truck Liability/Medical	37
Schedule B – Verification Between Years	SI02	Schedule P – Part 1D – Workers' Comp (Excluding Excess Workers' Comp)	38
Schedule BA – Part 1	E07	Schedule P – Part 1E – Commercial Multiple Peril	39
Schedule BA – Part 2	E08	Schedule P – Part 1F – Section 1 – Medical Professional Liability	
Schedule BA – Part 3	E09	– Occurrence	40
Schedule BA – Verification Between Years	SI03	Schedule P – Part 1F – Section 2 – Medical Professional Liability	
Schedule D – Part 1	E10	– Claims-Made	41
Schedule D – Part 1A – Section 1	SI05	Schedule P – Part 1G - Special Liability (Ocean, Marine, Aircraft (All	
Schedule D – Part 1A – Section 2	SI08	Perils), Boiler and Machinery)	42
Schedule D – Part 2 – Section 1	E11	Schedule P – Part 1H – Section 1 – Other Liability – Occurrence	43
Schedule D – Part 2 – Section 2	E12	Schedule P – Part 1H – Section 2 – Other Liability – Claims-Made	44
Schedule D – Part 3	E13	Schedule P – Part 1I – Special Property (Fire, Allied Lines, Inland Marine,	
Schedule D – Part 4	E14	Earthquake, Burglary & Theft)	45
Schedule D – Part 5	E15	Schedule P – Part 1J – Auto Physical Damage	46
Schedule D – Part 6 – Section 1	E16	Schedule P – Part 1K – Fidelity/Surety	47
Schedule D – Part 6 – Section 2	E16	Schedule P – Part 1L – Other (Including Credit, Accident and Health)	48
Schedule D – Summary By Country	SI04	Schedule P – Part 1M – International	49
Schedule D – Verification Between Years	SI03	Schedule P – Part 1N – Reinsurance - Nonproportional Assumed Property	50
Schedule DA – Part 1	E17	Schedule P – Part 1O – Reinsurance - Nonproportional Assumed Liability	51
Schedule DA – Verification Between Years	SI10	Schedule P – Part 1P – Reinsurance - Nonproportional Assumed Financial Lines	52
Schedule DB – Part A – Section 1	E18	Schedule P – Part 1R – Section 1 – Products Liability – Occurrence	53
Schedule DB – Part A – Section 2	E19	Schedule P – Part 1R – Section 2 – Products Liability – Claims – Made	54
Schedule DB – Part A – Verification Between Years	SI11	Schedule P – Part 1S – Financial Guaranty/Mortgage Guaranty	55
Schedule DB – Part B – Section 1	E20	Schedule P – Part 1T – Warranty	56
Schedule DB – Part B – Section 2	E21	Schedule P – Part 2, Part 3 and Part 4 - Summary	34
Schedule DB – Part B – Verification Between Years	SI11	Schedule P – Part 2A – Homeowners/Farmowners	57
Schedule DB – Part C – Section 1	SI12	Schedule P – Part 2B – Private Passenger Auto Liability/Medical	57
Schedule DB – Part C – Section 2	SI13	Schedule P – Part 2C – Commercial Auto/Truck Liability/Medical	57
Schedule DB - Part D - Section 1	E22	Schedule P – Part 2D – Workers' Comp (Excluding Excess Workers' Comp)	57
Schedule DB - Part D - Section 2	E23	Schedule P – Part 2E – Commercial Multiple Peril	57
Schedule DB - Verification	SI14	Schedule P – Part 2F – Section 1 – Medical Professional Liability	
Schedule DL - Part 1	E24	– Occurrence	58
Schedule DL - Part 2	E25	Schedule P - Part 2F - Medical Professional Liability - Claims - Made	58
Schedule E – Part 1 – Cash	E26	Schedule P – Part 2G – Special Liability (Ocean Marine, Aircraft (All Perils),	
Schedule E – Part 2 – Cash Equivalents	E27	Boiler and Machinery)	58

ALPHABETICAL INDEX TO PROPERTY ANNUAL STATEMENT

Schedule P – Part 2H – Section 1 – Other Liability – Occurrence	58	Schedule P – Part 4I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft)	69
Schedule P – Part 2H – Section 2 – Other Liability – Claims – Made	58	Schedule P – Part 4J – Auto Physical Damage	69
Schedule P – Part 2I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	59	Schedule P – Part 4K – Fidelity/Surety	69
Schedule P – Part 2J – Auto Physical Damage	59	Schedule P – Part 4L – Other (Including Credit, Accident and Health)	69
Schedule P – Part 2K – Fidelity, Surety	59	Schedule P – Part 4M – International	69
Schedule P – Part 2L – Other (Including Credit, Accident and Health)	59	Schedule P – Part 4N – Reinsurance - Nonproportional Assumed Property	70
Schedule P – Part 2M – International	59	Schedule P – Part 4O – Reinsurance - Nonproportional Assumed Liability	70
Schedule P – Part 2N – Reinsurance - Nonproportional Assumed Property	60	Schedule P – Part 4P – Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule P – Part 2O – Reinsurance - Nonproportional Assumed Liability	60	Schedule P – Part 4R – Section 1 – Products Liability – Occurrence	71
Schedule P – Part 2P – Reinsurance - Nonproportional Assumed Financial Lines	60	Schedule P – Part 4R – Section 2 – Products Liability – Claims-Made	71
Schedule P – Part 2R – Section 1 – Products Liability – Occurrence	61	Schedule P – Part 4S – Financial Guaranty/Mortgage Guaranty	71
Schedule P – Part 2R – Section 2 – Products Liability – Claims-Made	61	Schedule P – Part 4T – Warranty	71
Schedule P – Part 2S – Financial Guaranty/Mortgage Guaranty	61	Schedule P – Part 5A – Homeowners/Farmowners	72
Schedule P – Part 2T – Warranty	61	Schedule P – Part 5B – Private Passenger Auto Liability/Medical	73
Schedule P – Part 3A – Homeowners/Farmowners	62	Schedule P – Part 5C – Commercial Auto/Truck Liability/Medical	74
Schedule P – Part 3B – Private Passenger Auto Liability/Medical	62	Schedule P – Part 5D – Workers' Comp (Excluding Excess Workers' Comp)	75
Schedule P – Part 3C – Commercial Auto/Truck Liability/Medical	62	Schedule P – Part 5E – Commercial Multiple Peril	76
Schedule P – Part 3D – Workers' Comp (Excluding Excess Workers' Comp)	62	Schedule P – Part 5F – Medical Professional Liability – Claims-Made	78
Schedule P – Part 3E – Commercial Multiple Peril	62	Schedule P – Part 5F – Medical Professional Liability – Occurrence	77
Schedule P – Part 3F – Section 1 – Medical Professional Liability – Occurrence	63	Schedule P – Part 5H – Other Liability – Claims-Made	80
Schedule P – Part 3F – Section 2 – Medical Professional Liability – Claims-Made	63	Schedule P – Part 5H – Other Liability – Occurrence	79
Schedule P – Part 3G – Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	63	Schedule P – Part 5R – Products Liability – Claims-Made	82
Schedule P – Part 3H – Section 1 – Other Liability – Occurrence	63	Schedule P – Part 5R – Products Liability – Occurrence	81
Schedule P – Part 3H – Section 2 – Other Liability – Claims-Made	63	Schedule P – Part 5T – Warranty	83
Schedule P – Part 3I – Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft)	63	Schedule P – Part 6C – Commercial Auto/Truck Liability/Medical	84
Schedule P – Part 3J – Auto Physical Damage	63	Schedule P – Part 6D – Workers' Comp (Excluding Excess Workers' Comp)	84
Schedule P – Part 3K – Fidelity/Surety	63	Schedule P – Part 6E – Commercial Multiple Peril	85
Schedule P – Part 3L – Other (Including Credit, Accident and Health)	63	Schedule P – Part 6H – Other Liability – Claims-Made	86
Schedule P – Part 3M – International	64	Schedule P – Part 6H – Other Liability – Occurrence	85
Schedule P – Part 3N – Reinsurance - Nonproportional Assumed Property	64	Schedule P – Part 6M – International	86
Schedule P – Part 3O – Reinsurance - Nonproportional Assumed Liability	64	Schedule P – Part 6N – Reinsurance - Nonproportional Assumed Property	87
Schedule P – Part 3P – Reinsurance - Nonproportional Assumed Financial Lines	64	Schedule P – Part 6O – Reinsurance - Nonproportional Assumed Liability	87
Schedule P – Part 3R – Section 1 – Products Liability – Occurrence	65	Schedule P – Part 6R – Products Liability – Claims-Made	88
Schedule P – Part 3R – Section 2 – Products Liability – Claims-Made	65	Schedule P – Part 6R – Products Liability – Occurrence	88
Schedule P – Part 3S – Financial Guaranty/Mortgage Guaranty	65	Schedule P – Part 7A – Primary Loss Sensitive Contracts	89
Schedule P – Part 3T – Warranty	65	Schedule P – Part 7B – Reinsurance Loss Sensitive Contracts	91
Schedule P – Part 4A – Homeowners/Farmowners	66	Schedule P Interrogatories	93
Schedule P – Part 4B – Private Passenger Auto Liability/Medical	66	Schedule T – Exhibit of Premiums Written	94
Schedule P – Part 4C – Commercial Auto/Truck Liability/Medical	66	Schedule T – Part 2 – Interstate Compact	95
Schedule P – Part 4D – Workers' Comp (Excluding Excess Workers' Comp)	66	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P – Part 4E – Commercial Multiple Peril	67	Schedule Y - Part 1A - Detail of Insurance Holding Company System	97
Schedule P – Part 4F – Section 1 – Medical Professional Liability – Occurrence	67	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	98
Schedule P – Part 4F – Section 2 – Medical Professional Liability – Claims-Made	67	Statement of Income	4
Schedule P – Part 4G – Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery)	67	Summary Investment Schedule	SI01
Schedule P – Part 4H – Section 1 – Other Liability – Occurrence	67	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P – Part 4H – Section 2 – Other Liability – Claims-Made	68	Underwriting and Investment Exhibit Part 1	6
		Underwriting and Investment Exhibit Part 1A	7
		Underwriting and Investment Exhibit Part 1B	8
		Underwriting and Investment Exhibit Part 2	9
		Underwriting and Investment Exhibit Part 2A	10
		Underwriting and Investment Exhibit Part 3	11